

# Daily MTM Report

Daily summary for: 29/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.62220	6.66060		13.00	90,810,228.60	13,713	422,134.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		5.00000	4,000	17.45	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		794.00000	832,000	17.45	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		4.00000	4,000	17.71	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		843.00000	882,000	17.71	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		7.00000	5,000	17.19	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		746.00000	783,000	17.19	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		106.00000	91,000	13.52	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		145.00000	169,000	13.52	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		554.00000	590,000	16.14	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		15.00000	12,000	16.14	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		416.00000	450,000	15.36	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		27.00000	22,000	15.36	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,340.00000	1,379,000	20.33	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	20.33	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,141.00000	1,179,000	19.29	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		2.00000	1,000	19.29	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		601.00000	638,000	16.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		12.00000	10,000	16.40	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		10.00000	8,000	16.67	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		649.00000	686,000	16.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		461.00000	496,000	15.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		22.00000	18,000	15.62	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		372.00000	405,000	15.09	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		33.00000	27,000	15.09	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		697.00000	735,000	16.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		8.00000	7,000	16.93	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		329.00000	362,000	14.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		40.00000	34,000	14.83	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		127.00000	110,000	13.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		116.00000	138,000	13.26	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		60.00000	51,000	14.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		249.00000	279,000	14.31	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		288.00000	319,000	14.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		49.00000	41,000	14.57	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		223.00000	195,000	13.52	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		62.00000	73,000	13.52	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		212.00000	240,000	14.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		73.00000	62,000	14.05	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		177.00000	203,000	13.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		88.00000	75,000	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			6.71710	6.75780		14.46	5,387,114.20	802	118,912.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		39.00000	35,000	20.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,331.00000	1,368,000	20.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		37.00000	33,000	20.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,379.00000	1,416,000	20.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		41.00000	37,000	20.47	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,283.00000	1,320,000	20.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,094.00000	1,130,000	19.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		52.00000	47,000	19.54	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		90.00000	82,000	17.69	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		732.00000	765,000	17.69	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		230.00000	212,000	14.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		272.00000	295,000	14.92	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		195.00000	180,000	15.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		337.00000	363,000	15.38	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		776.00000	809,000	17.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		84.00000	76,000	17.92	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		910.00000	945,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		68.00000	62,000	18.62	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		275.00000	251,000	14.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		217.00000	234,000	14.46	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		172.00000	187,000	14.47	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		330.00000	304,000	14.47	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		484.00000	513,000	16.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		142.00000	130,000	16.31	0.00	0	6,060.00

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	9.80	Put		3,045.00000	3,086,000	24.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		3.00000	3,000	24.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.81220	6.85250		14.92	6,580,585.20	966	12,572.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		183.00000	174,000	17.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		681.00000	712,000	17.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		174.00000	165,000	17.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		722.00000	753,000	17.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		194.00000	184,000	16.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		642.00000	672,000	16.82	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		276.00000	293,000	14.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		378.00000	355,000	14.91	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.91190	6.95310		15.15	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		366.00000	350,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		449.00000	474,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		349.00000	333,000	15.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		482.00000	507,000	15.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		385.00000	367,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		418.00000	441,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		379.00000	362,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		426.00000	450,000	15.47	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.14780	7.19080		15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		531.00000	511,000	15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		540.00000	563,000	15.94	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		513.00000	493,000	16.07	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		572.00000	595,000	16.07	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	17/09/2012	Foreign Exchange Future	7.15	Call		553.00000	530,000	15.82	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		512.00000	532,000	15.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.90880	8.94720		18.06	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,298.00000	1,281,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,551.00000	1,572,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,282.00000	1,266,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,585.00000	1,607,000	18.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,313.00000	1,296,000	18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,516.00000	1,537,000	18.35	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.62220	6.66060			13.00	0.00	0	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		2,682.00000	2,237,000	15.36	15.36	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		41,622.00000	45,017,000	15.36	15.36	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		2,189.00000	1,822,000	15.62	15.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		46,129.00000	49,602,000	15.62	15.62	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		3,284.00000	2,747,000	15.09	15.09	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		37,224.00000	40,527,000	15.09	15.09	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		803.00000	663,000	16.93	16.93	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		69,743.00000	73,443,000	16.93	16.93	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.71710	6.75780			14.46	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		14,179.00000	13,016,000	16.31	16.31	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		48,399.00000	51,306,000	16.31	16.31	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		13,110.00000	12,024,000	16.54	16.54	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		52,330.00000	55,314,000	16.54	16.54	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		15,346.00000	14,101,000	16.07	16.07	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	19/09/2011	Foreign Exchange Future	7.05	Put		44,566.00000	47,391,000	16.07		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.03680	11.08030		12.33	7,505,024.00		680	22,332.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		29.00000	24,000	14.93	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		799.00000	837,000	14.93	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		25.00000	21,000	15.09	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		845.00000	884,000	15.09	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		33.00000	28,000	14.77	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		753.00000	791,000	14.77	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		409.00000	374,000	12.99	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		79.00000	87,000	12.99	0.00		0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		449.00000	481,000	13.63	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		79.00000	68,000	13.63	0.00		0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		62.00000	53,000	13.96	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		532.00000	566,000	13.96	0.00		0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		22.00000	19,000	15.26	0.00		0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		892.00000	932,000	15.26	0.00		0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.17890	11.22610		13.85	0.00		0	29,925.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		291.00000	273,000	14.63	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		565.00000	594,000	14.63	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		275.00000	258,000	14.74	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		599.00000	629,000	14.74	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		307.00000	289,000	14.52	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		531.00000	560,000	14.52	0.00		0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		246.00000	231,000	14.96	0.00		0	3,455.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		670.00000	702,000	14.96	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		151.00000	141,000	15.96	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,025.00000	1,062,000	15.96	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		283.00000	301,000	13.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		509.00000	480,000	13.86	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.31830	11.36500		14.28	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		415.00000	397,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		700.00000	729,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		399.00000	382,000	15.02	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		734.00000	764,000	15.02	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		432.00000	413,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		667.00000	695,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		270.00000	258,000	15.95	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,105.00000	1,140,000	15.95	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08150	0.08170		16.03	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		93.00000	86,000	18.71	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		423.00000	436,000	18.71	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		7.00000	6,000	21.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,337.00000	1,356,000	21.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		688.00000	668,000	17.26	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		18.00000	18,000	17.26	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08270	0.08300		20.18	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		509.00000	489,000	16.60	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		209.00000	219,000	16.60	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	0.09	Call		172.00000	164,000	20.18	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		872.00000	894,000	20.18	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,308.00000	1,279,000	14.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		8.00000	9,000	14.55	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.81950	9.85930		11.53	1,963,900.00	200	17,005.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		194.00000	168,000	11.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		135.00000	149,000	11.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		166.00000	147,000	11.72	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		157.00000	178,000	11.72	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		225.00000	197,000	11.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		116.00000	128,000	11.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.92970	9.97300		13.06	0.00	0	51,077.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		511.00000	479,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		188.00000	199,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		479.00000	448,000	13.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		206.00000	218,000	13.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		544.00000	510,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		171.00000	180,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		246.00000	261,000	13.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		419.00000	391,000	13.06	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		621.00000	652,000	14.59	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		194.00000	182,000	14.59	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.03760	10.07990		13.67	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		585.00000	559,000	13.57	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	9.80	Put		305.00000	321,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		556.00000	532,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		326.00000	344,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		614.00000	587,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		284.00000	299,000	13.54	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			376.54800	376.74400			0.00	0	0.00
AL7T	On	04/08/2011	Index Future			381.97200	382.16900			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			387.47500	387.67500			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			346.25600	346.47800			186,978,240.00	54	819.00
ALBI	On	04/08/2011	Index Future			351.24300	351.46700			432,028,890.00	123	336.00
ALBI	On	03/11/2011	Index Future			356.30400	356.53100			285,043,200.00	80	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.21330	7.23010		9.58	0.00	0	12,686.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		582.00000	566,000	11.66	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		2.00000	3,000	11.66	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		534.00000	517,000	11.47	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	11.47	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		632.00000	615,000	11.85	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		2.00000	2,000	11.85	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.22360	7.24510		10.56	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		626.00000	606,000	11.62	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		31.00000	32,000	11.62	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		582.00000	562,000	11.52	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		37.00000	38,000	11.52	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		670.00000	650,000	11.71	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		25.00000	26,000	11.71	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.24100	7.26040		11.07	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		676.00000	660,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		66.00000	69,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		636.00000	620,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		76.00000	79,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		717.00000	700,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		57.00000	59,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.20160	8.21330		13.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,404.00000	1,394,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		491.00000	492,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,374.00000	1,363,000	13.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		511.00000	511,000	13.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,435.00000	1,424,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		472.00000	472,000	13.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.97250	7.00580		10.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		168.00000	143,000	10.55	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		62.00000	71,000	10.55	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		135.00000	111,000	10.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		79.00000	89,000	10.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		205.00000	178,000	10.89	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		49.00000	56,000	10.89	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.05450	7.08980		11.26	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		141.00000	128,000	11.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		301.00000	324,000	11.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		126.00000	114,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		336.00000	360,000	12.02	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		157.00000	144,000	11.71	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		267.00000	290,000	11.71	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.62670	7.63150		13.24	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		550.00000	545,000	15.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		19.00000	18,000	15.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		505.00000	499,000	15.31	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		24.00000	22,000	15.31	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		597.00000	591,000	15.77	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		16.00000	14,000	15.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.73920	7.74620		14.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		335.00000	329,000	14.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		239.00000	240,000	14.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		309.00000	304,000	14.74	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		263.00000	265,000	14.74	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		361.00000	356,000	14.67	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		215.00000	217,000	14.67	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			156.59000	156.66500			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			158.75900	158.83500			0.00	0	0.00
CRD1 On	03/11/2011	Index Future			160.88100	160.95700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			347.25800	347.47600			0.00	0	206.00
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		15,240.00000	17,420,000		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		15,340.00000	17,520,000		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		15,140.00000	17,320,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			352.26000	352.48000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		44,800.00000	42,600,000		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		44,700.00000	42,500,000		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		44,900.00000	42,700,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			357.33500	357.55800			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		5,580.00000	3,350,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		5,480.00000	3,250,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	356.99	Call		5,680.00000	3,450,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.67800	150.69300			0.00	0	67.00
IGOV	On	04/08/2011	Index Future			152.84900	152.86300			0.00	0	910.00
IGOV	On	03/11/2011	Index Future			155.05100	155.06500			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			408.12500	408.02900			0.00	0	0.00
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	18/05/2011	Jibar Tradeable Future			5.59500	5.60000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.64600	5.64000			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.71600	5.72000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.86300	5.88000			0.00	0	14,700.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.95200	5.97000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/12/2011	Jibar Tradeable Future				6.21600	6.21000			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.59800	6.60000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				7.06000	7.06000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.48600	7.49000			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.84300	7.85000			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				8.16500	8.17000			0.00	0	290.00
JN02 On	05/05/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05 On	05/05/2011	JNOTE				7.50000	7.50000			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				340.48400	340.72500			0.00	0	3.00
OTH1 On	04/08/2011	Index Future				345.38900	345.63200			0.00	0	0.00
OTH1 On	03/11/2011	Index Future				350.36500	350.61100			0.00	0	0.00
R155 On	31/08/2011	Price Contribution				100.00000	100.00000			0.00	0	0.00
R157 On	05/05/2011	Bond Future				7.64600	7.62700		3.75	0.00	0	705.00
R157 On	05/05/2011	Bond Future	7.75	Call			581.00000	506,000	3.70	0.00	0	0.00
R157 On	05/05/2011	Bond Future	7.75	Put			75.00000	79,000	3.70	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	7.80	Call		752.00000	674,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		42.00000	42,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		429.00000	360,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		129.00000	138,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		301.00000	240,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		206.00000	224,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.78500	7.76500		4.00	0.00	0	1,960.00
R157	On	04/08/2011	Bond Future	7.50	Call		573.00000	542,000	3.87	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,605.00000	1,652,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		645.00000	611,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,482.00000	1,525,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		508.00000	479,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,736.00000	1,785,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,473.00000	2,532,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		258.00000	240,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,364.00000	1,406,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		723.00000	687,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,091.00000	1,045,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		956.00000	987,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,085.00000	2,023,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		415.00000	430,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.94200	7.92100		4.25	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,129.00000	2,077,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		941.00000	966,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,247.00000	2,194,000	4.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Put		880.00000	904,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,015.00000	1,964,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,007.00000	1,032,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.12700	8.10400		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,544.00000	2,493,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,213.00000	1,240,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,653.00000	2,601,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,155.00000	1,181,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,437.00000	2,387,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,273.00000	1,301,000	4.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.24200	8.21600			0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		107.00000	25,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		265.00000	183,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		50.00000	132,000		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			8.65500	8.64500		10.25	0.00	0	12,490.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,273.00000	1,163,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		287.00000	272,000	10.13	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	8.80	Call		1,629.00000	1,519,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		178.00000	162,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		958.00000	852,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		440.00000	429,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,336.00000	6,430,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.74300	8.73300		11.50	0.00	0	17,576.00
R186	On	04/08/2011	Bond Future	8.25	Call		998.00000	964,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,604.00000	5,663,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,125.00000	1,087,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,242.00000	5,296,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		885.00000	853,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,983.00000	6,044,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		4,893.00000	4,945,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,262.00000	1,222,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,847.00000	2,881,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,541.00000	2,482,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,805.00000	3,734,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,820.00000	1,841,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,828.00000	8,738,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		357.00000	359,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.83200	8.82200		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,748.00000	4,685,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,147.00000	3,175,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,006.00000	4,941,000	11.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Put		2,961.00000	2,987,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,497.00000	4,436,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,342.00000	3,372,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.92600	8.91500		12.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,291.00000	5,229,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,537.00000	4,573,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,528.00000	5,465,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,334.00000	4,369,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,058.00000	4,997,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,747.00000	4,784,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.99100	8.98100			0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		166.00000	79,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		602.00000	515,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		272.00000	360,000		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			208.93407	209.06444			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,764.00000	1,634,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	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		1,714.00000	1,584,000		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		1,814.00000	1,684,000		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	04/08/2011	Bond Future			211.97799	212.10942			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		109.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	22,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		59.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	72,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		159.00000	28,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	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			233.05749	233.02585			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		1,026.00000	1,057,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		976.00000	1,007,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		1,076.00000	1,107,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future			231.56445	231.53129			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		31.00000	64,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		0.00000	14,000		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	04/08/2011	Bond Future	231.55	Put		19.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		81.00000	114,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.25600	7.23700		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,638.00000	1,577,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,796.00000	1,735,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,480.00000	1,419,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		0.00000	0,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.38000	7.36000		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		585.00000	556,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		916.00000	948,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		654.00000	622,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		835.00000	863,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		521.00000	494,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,004.00000	1,037,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.52100	7.49900		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,919.00000	1,874,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		531.00000	547,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,019.00000	1,973,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		493.00000	509,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,822.00000	1,777,000	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		571.00000	588,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.68600	7.66100		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,176.00000	2,130,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		672.00000	690,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,267.00000	2,220,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		636.00000	654,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,087.00000	2,042,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		709.00000	729,000	3.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.77600	7.74800			0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		5.00000	0,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	62,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		123.00000	57,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		0.00000	0,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		114.00000	180,000		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			0.32900	0.33000			0.00	0	451.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,626.00000	42,656,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		43,654.00000	43,684,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		41,588.00000	41,617,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future			0.28000	0.28000			0.00	0	10,088.00
R202	On	04/08/2011	Bond Future	1.00	Call		19,646.00000	19,646,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		20,906.00000	20,906,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		18,374.00000	18,374,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.18600	8.17700		5.75	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		526.00000	476,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		170.00000	164,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		703.00000	651,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		104.00000	96,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		376.00000	328,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		264.00000	260,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.30800	8.29900		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		695.00000	675,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,114.00000	2,137,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		778.00000	757,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,958.00000	1,980,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		618.00000	600,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,277.00000	2,301,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.44100	8.43100		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,998.00000	1,969,000	6.39	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	03/11/2011	Bond Future	8.50	Put		1,686.00000	1,703,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,123.00000	2,093,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,586.00000	1,602,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,877.00000	1,849,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,791.00000	1,808,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.59000	8.57900		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,738.00000	2,707,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,000.00000	2,016,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,863.00000	2,832,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,910.00000	1,927,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,615.00000	2,585,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,092.00000	2,110,000	6.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.69000	8.67900			0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		295.00000	249,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		502.00000	457,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		87.00000	42,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.33100	8.31700		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,067.00000	985,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		67.00000	62,000	6.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	05/05/2011	Bond Future	8.55	Call		1,308.00000	1,226,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		37.00000	32,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		843.00000	762,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		115.00000	111,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.44600	8.43200		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		604.00000	578,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,939.00000	2,988,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		682.00000	653,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,743.00000	2,789,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		534.00000	510,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,144.00000	3,195,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.56600	8.55100		7.75	0.00	0	2,034.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,731.00000	2,680,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,712.00000	1,738,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,883.00000	2,831,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,610.00000	1,635,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,583.00000	2,534,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,819.00000	1,847,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.69600	8.68000		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,649.00000	3,596,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		2,070.00000	2,097,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,800.00000	3,746,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,978.00000	2,003,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,502.00000	3,450,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,168.00000	2,196,000	8.23	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2012	Bond Future			8.78700	8.77000			0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		97.00000	179,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		145.00000	63,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		339.00000	421,000		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			6.94100	6.92200		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,394.00000	1,348,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,514.00000	1,468,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	0,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,275.00000	1,228,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	0,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.07300	7.05200		2.50	0.00	0	6,506.00
R206	On	04/08/2011	Bond Future	7.00	Call		451.00000	427,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		566.00000	589,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		507.00000	482,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		511.00000	533,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		400.00000	378,000	2.40	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	04/08/2011	Bond Future	6.95	Put		626.00000	650,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.21900	7.19600		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,423.00000	1,388,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		323.00000	334,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,497.00000	1,461,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		299.00000	309,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,351.00000	1,317,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		350.00000	362,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.40900	7.38100		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,543.00000	1,507,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		450.00000	464,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,606.00000	1,570,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		426.00000	439,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,480.00000	1,445,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		475.00000	490,000	2.54	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.50300	7.47200			0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		44.00000	0,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	5,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		122.00000	73,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		34.00000	83,000		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			8.41500	8.40600		7.50	0.00	0	6,260.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Call		719.00000	657,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		176.00000	166,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		938.00000	876,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		107.00000	97,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		529.00000	470,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		274.00000	267,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.52400	8.51400		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		947.00000	919,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,452.00000	2,481,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,053.00000	1,023,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,271.00000	2,297,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		848.00000	822,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,642.00000	2,672,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.63100	8.62200		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,693.00000	2,659,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,993.00000	2,009,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,848.00000	2,813,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,877.00000	1,891,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,543.00000	2,510,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,116.00000	2,132,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.74900	8.73800		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,696.00000	3,656,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,311.00000	2,330,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,854.00000	3,813,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,208.00000	2,225,000	9.28	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	02/02/2012	Bond Future	8.95	Call		3,534.00000	3,495,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,411.00000	2,431,000	9.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.83200	8.82200			0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		375.00000	427,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		114.00000	166,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		637.00000	689,000		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			8.48000	8.47600		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		490.00000	446,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		343.00000	324,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		677.00000	633,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		226.00000	207,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		338.00000	297,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		497.00000	481,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.57700	8.57300		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		878.00000	862,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,834.00000	2,842,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		981.00000	964,000	8.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.30	Put		2,631.00000	2,638,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		782.00000	768,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,046.00000	3,056,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.67800	8.67300		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,661.00000	2,639,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,213.00000	2,221,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,821.00000	2,798,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,084.00000	2,090,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,506.00000	2,484,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,349.00000	2,356,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.78500	8.78000		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,799.00000	3,777,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,558.00000	2,565,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,963.00000	3,941,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,444.00000	2,450,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,638.00000	3,616,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,677.00000	2,684,000	10.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.86000	8.85500			0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		802.00000	774,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		1,076.00000	1,049,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		527.00000	499,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R	On	31/03/2021	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			8.79800	8.78400		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		28.00000	15,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,344.00000	2,443,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		55.00000	33,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,955.00000	2,044,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		13.00000	6,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,749.00000	2,853,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.86800	8.85300		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,137.00000	1,090,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,995.00000	4,065,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,269.00000	1,218,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,711.00000	3,778,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,015.00000	971,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,292.00000	4,365,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,995.00000	8,881,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		161.00000	165,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.93900	8.92400		15.75	0.00	0	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,657.00000	2,596,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,025.00000	4,080,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,834.00000	2,770,000	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.80	Put		3,805.00000	3,857,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,489.00000	2,430,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,258.00000	4,315,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.01200	8.99600		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,229.00000	4,157,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,198.00000	4,249,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,423.00000	4,350,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,012.00000	4,061,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,038.00000	3,968,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,391.00000	4,443,000	15.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.06300	9.04700			0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		357.00000	478,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		23.00000	0,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		0.00000	98,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		740.00000	861,000		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

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			125.77886	125.76134			4,150,702.38	33	0.00
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		239.00000	221,000		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		289.00000	271,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		189.00000	171,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future			127.61143	105.90111			3,573,120.04	28	278.00
R210	On	04/08/2011	Bond Future	106.00	Call		0.00000	21,611,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		99.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		0.00000	21,561,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		149.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		0.00000	21,661,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		49.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.54200	1.54400			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,290.00000	3,301,000		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		3,561.00000	3,572,000		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		3,019.00000	3,030,000		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	04/08/2011	Bond Future			1.34400	1.34600			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		834.00000	844,000		0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		1,103.00000	1,114,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		564.00000	575,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.39200	2.39300			77,048,370.80	740	240.00
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		1,382.00000	1,372,000		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		896.00000	887,000		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		1,870.00000	1,860,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.30400	2.30600			64,606,108.00	620	2,292.00
R212	On	04/08/2011	Bond Future	2.50	Call		1,819.00000	1,838,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		2,282.00000	2,301,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		1,354.00000	1,373,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.83900	8.83000			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		7,127.00000	7,199,000		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	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		6,672.00000	6,745,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		7,585.00000	7,658,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.91600	8.90600			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,704.00000	7,783,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,251.00000	7,331,000		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		8,160.00000	8,239,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.99600	8.98600			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		1,880.00000	1,958,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,476.00000	1,555,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,287.00000	2,365,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.08100	9.07100			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		550.00000	627,000		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		162.00000	239,000		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		941.00000	1,018,000		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	03/05/2012	Bond Future			9.13800	9.12700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		929.00000	845,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		1,302.00000	1,218,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		553.00000	470,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,678.64000	13,734.09000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,341.00000	1,786,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		2,341.00000	1,786,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		2,341.00000	1,787,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	1,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			343.18200	343.42800			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			347.93500	348.18300			0.00	0	0.00
TRT1	On	03/11/2011	Index Future			352.58500	352.83600			0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.02220	1.02610		11.99	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	13/06/2011	Foreign Exchange Future	1.05	Call		101.00000	89,000	13.64	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.05	Put		340.00000	367,000	13.64	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.10	Call		28.00000	24,000	15.51	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.10	Put		767.00000	802,000	15.51	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Call		332.00000	303,000	11.99	0.00	0	0.00
YUAN/FO	13/06/2011	Foreign Exchange Future	1.00	Put		71.00000	81,000	11.99	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future			1.04170	1.04640		14.36	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Call		206.00000	191,000	15.71	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.10	Put		742.00000	774,000	15.71	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Call		121.00000	111,000	17.05	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.15	Put		1,157.00000	1,194,000	17.05	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		358.00000	335,000	14.36	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		394.00000	418,000	14.36	0.00	0	0.00

**Total for Derivatives :**

**1,165,675,483.22**

**18,039**

**1,083,407.00**

**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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACCP2-On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2-On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001-On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007-On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010-On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017-On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019-On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020-On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021-On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022-On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023-On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024-On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025-On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026-On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027-On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL029-On	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
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	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
ADB035	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	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
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
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170 On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171 On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173 On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178 On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34 On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40 On 07/02/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48 On 07/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49 On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1B:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1C:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT1D:On	01/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2A:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2B:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GPT2C:On	01/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
GR1A2:On	18/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
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
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			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN669	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND118	On	03/05/2011	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
IND119	On	10/05/2011			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING28	On	30/04/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			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
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA118	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00-On 20/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01-On 15/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01-On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02-On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02-On 07/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04-On 22/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16-On 06/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01-On 30/01/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01-On 29/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01-On 29/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB1M-On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
MET01-On 15/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A-On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A-On 20/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B-On 20/09/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
MGL01-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
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	0.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	0.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	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
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12f	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4f	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
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			5.69000	5.67000			0.00	0	0.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.64000	7.62000			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	21/12/2026	Spot Bond			8.65000	8.64000			0.00	0	0.00
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.29000	1.25000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.59000	2.59000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.25000	7.23000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.68000	2.68000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.18000	8.17000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.32500	8.31000			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	6.91500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.41000	8.40000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.47500	8.47000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.79500	8.78000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71000	2.71000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.08500	2.08500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.83500	8.82500			0.00	0	0.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0 On 06/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0 On 06/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0 On 09/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN802	On	04/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN803	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011	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
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS72	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	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
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
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	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
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
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>						<b>1,165,675,483.22</b>	<b>18,039</b>	<b>1,083,407.00</b>	