

Daily MTM Report

Daily summary for: 05/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.77960	6.69190		13.36	207,286,270.00	30,575	433,887.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		5.00000	8,000	17.17	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		763.00000	678,000	17.17	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		4.00000	6,000	17.44	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		812.00000	726,000	17.44	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		6.00000	9,000	16.90	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		714.00000	629,000	16.90	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		112.00000	164,000	13.63	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		120.00000	84,000	13.63	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		521.00000	442,000	15.81	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		13.00000	22,000	15.81	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		384.00000	311,000	14.99	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		26.00000	41,000	14.99	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,309.00000	1,221,000	20.17	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	20.17	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,109.00000	1,022,000	19.08	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		1.00000	2,000	19.08	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		569.00000	488,000	16.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		11.00000	18,000	16.08	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		9.00000	14,000	16.35	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		617.00000	534,000	16.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		429.00000	353,000	15.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		21.00000	33,000	15.26	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		340.00000	270,000	14.72	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		32.00000	50,000	14.72	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		665.00000	582,000	16.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		7.00000	12,000	16.63	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		298.00000	232,000	14.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		40.00000	62,000	14.45	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		140.00000	197,000	13.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		98.00000	67,000	13.91	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		61.00000	92,000	13.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		219.00000	162,000	13.90	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		257.00000	195,000	14.17	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		49.00000	75,000	14.17	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		242.00000	313,000	14.74	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		50.00000	33,000	14.74	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		183.00000	131,000	13.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		75.00000	111,000	13.63	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		150.00000	103,000	13.36	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		92.00000	133,000	13.36	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			6.87710	6.78750		14.59	8,582,620.80	1,248	119,986.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		37.00000	44,000	20.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,300.00000	1,217,000	20.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		35.00000	41,000	20.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,348.00000	1,264,000	20.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		39.00000	46,000	19.88	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,252.00000	1,169,000	19.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,063.00000	983,000	18.96	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		50.00000	60,000	18.96	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		89.00000	107,000	17.12	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		702.00000	630,000	17.12	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		236.00000	284,000	14.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		249.00000	207,000	14.59	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		199.00000	238,000	14.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		312.00000	261,000	14.82	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		745.00000	672,000	17.35	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		82.00000	99,000	17.35	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		879.00000	803,000	18.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		66.00000	80,000	18.04	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		286.00000	341,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		199.00000	164,000	14.60	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		157.00000	127,000	14.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		344.00000	404,000	14.61	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		456.00000	395,000	15.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		143.00000	172,000	15.74	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		3,016.00000	2,927,000	24.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		3.00000	4,000	24.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.97090	6.88090		15.10	23,910,187.00	3,430	15,482.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		185.00000	211,000	16.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		654.00000	590,000	16.39	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		175.00000	199,000	16.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		694.00000	628,000	16.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		196.00000	223,000	16.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		615.00000	552,000	16.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		260.00000	225,000	14.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		391.00000	446,000	14.97	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.07110	6.98030		15.25	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		373.00000	417,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		429.00000	382,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		355.00000	395,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		461.00000	410,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		393.00000	441,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		399.00000	356,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		387.00000	434,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		407.00000	363,000	15.18	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.30750	7.21690		15.78	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		538.00000	586,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		521.00000	479,000	15.66	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		519.00000	563,000	15.72	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		552.00000	506,000	15.72	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		560.00000	609,000	15.60	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		493.00000	452,000	15.60	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.07220	8.98240		18.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,337.00000	1,381,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,555.00000	1,509,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,321.00000	1,365,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,589.00000	1,543,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,352.00000	1,397,000	18.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,520.00000	1,475,000	18.50	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.77960	6.69190			13.36	0.00	0	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		2,582.00000	4,085,000	14.99	14.99	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		38,392.00000	31,125,000	14.99	14.99	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		2,076.00000	3,316,000	15.26	15.26	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		42,886.00000	35,356,000	15.26	15.26	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		3,208.00000	5,022,000	14.72	14.72	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		34,018.00000	27,062,000	14.72	14.72	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		705.00000	1,159,000	16.63	16.63	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		66,515.00000	58,199,000	16.63	16.63	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.87710	6.78750			14.59	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		14,290.00000	17,184,000	15.74	15.74	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		45,540.00000	39,474,000	15.74	15.74	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		13,170.00000	15,853,000	15.97	15.97	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		49,420.00000	43,143,000	15.97	15.97	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		15,515.00000	18,637,000	15.51	15.51	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		41,765.00000	35,927,000	15.51		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.12060	11.05920		12.69	13,344,720.00		1,200	27,272.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		22.00000	27,000	15.10		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		813.00000	756,000	15.10		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		19.00000	23,000	15.27		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		860.00000	802,000	15.27		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		25.00000	30,000	14.93		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		766.00000	709,000	14.93		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		385.00000	433,000	13.60		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		76.00000	62,000	13.60		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		457.00000	408,000	13.72		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		66.00000	79,000	13.72		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		50.00000	60,000	14.07		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		541.00000	489,000	14.07		0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		17.00000	20,000	15.44		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		908.00000	849,000	15.44		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.26420	11.20110		14.18		0.00	0	29,935.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		272.00000	302,000	14.73		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		571.00000	538,000	14.73		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		257.00000	286,000	14.84		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		606.00000	572,000	14.84		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		288.00000	320,000	14.62		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		537.00000	506,000	14.62		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		230.00000	256,000	15.06		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		679.00000	642,000	15.06	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		139.00000	156,000	16.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,038.00000	992,000	16.05	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		285.00000	268,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		486.00000	532,000	14.17	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.39970	11.33750		14.45	22,799.40	2	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		397.00000	426,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		710.00000	676,000	14.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		381.00000	409,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		744.00000	709,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		413.00000	443,000	14.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		676.00000	643,000	14.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		256.00000	276,000	15.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,119.00000	1,076,000	15.93	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08480	0.08300		14.89	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		116.00000	182,000	17.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		316.00000	202,000	17.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		8.00000	15,000	21.71	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,208.00000	1,035,000	21.71	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		808.00000	983,000	17.64	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		8.00000	3,000	17.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08610	0.08420		18.93	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		577.00000	713,000	15.77	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		157.00000	103,000	15.77	0.00	0	0.00

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¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		190.00000	241,000	18.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		770.00000	631,000	18.93	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,427.00000	1,616,000	16.46	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		7.00000	6,000	16.46	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.90150	9.94640		11.65	5,851,786.50	591	17,405.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		241.00000	210,000	11.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		95.00000	109,000	11.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		208.00000	179,000	11.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		112.00000	128,000	11.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		276.00000	243,000	12.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		80.00000	92,000	12.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.01350	10.05530		13.23	1,001,350.00	100	51,177.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		558.00000	532,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		153.00000	169,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		524.00000	499,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		169.00000	186,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		593.00000	566,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		138.00000	153,000	13.22	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		206.00000	225,000	13.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		461.00000	438,000	13.23	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		552.00000	587,000	14.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		207.00000	200,000	14.48	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.11550	10.15670		13.67	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		625.00000	602,000	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		268.00000	287,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		596.00000	573,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		289.00000	308,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		656.00000	632,000	13.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		249.00000	267,000	13.55	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			375.85300	376.82700			0.00	0	0.00
AL7T	On	04/08/2011	Index Future			380.90800	382.26200			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			386.71500	387.77400			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			345.75300	346.63500			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			350.45000	351.63500			0.00	0	995.00
ALBI	On	03/11/2011	Index Future			355.79300	356.70500			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.19280	7.18970		9.57	1,006,992.00	140	12,751.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		542.00000	545,000	11.75	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		2.00000	2,000	11.75	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		493.00000	496,000	11.55	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		3.00000	3,000	11.55	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		591.00000	594,000	11.95	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	11.95	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20430	7.20080		10.62	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		584.00000	586,000	11.59	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		33.00000	32,000	11.59	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		540.00000	543,000	11.50	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		39.00000	39,000	11.50	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		628.00000	631,000	11.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		27.00000	27,000	11.68	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.21600	7.21330		11.07	360,800.00	50	200.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		635.00000	637,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		72.00000	71,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		596.00000	582,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		83.00000	66,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		675.00000	677,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		62.00000	61,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.14480	8.15890		13.52	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,342.00000	1,331,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		483.00000	486,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,315.00000	1,304,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		506.00000	509,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,370.00000	1,359,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		461.00000	464,000	12.74	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.00900	6.98270		10.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		146.00000	166,000	11.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		63.00000	57,000	11.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		113.00000	132,000	10.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		80.00000	73,000	10.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		182.00000	203,000	11.60	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		49.00000	44,000	11.60	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.09200	7.06440		11.53	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		129.00000	140,000	11.99		0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		315.00000	298,000	11.99		0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		115.00000	125,000	12.14		0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		351.00000	333,000	12.14		0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		145.00000	157,000	11.84		0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		281.00000	265,000	11.84		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.81550	7.79610		13.51		0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		703.00000	722,000	16.75		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		7.00000	7,000	16.75		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		655.00000	674,000	16.52		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		9.00000	9,000	16.52		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		752.00000	771,000	16.98		0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		6.00000	6,000	16.98		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.93110	7.91040		14.88		396,555.00	50	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		427.00000	440,000	14.57		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		167.00000	159,000	14.57		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		396.00000	410,000	14.62		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		186.00000	179,000	14.62		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		458.00000	472,000	14.52		0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		148.00000	141,000	14.52		0.00	0	0.00
CRD1 On	05/05/2011	Index Future			157.36700	156.75400				0.00	0	0.00
CRD1 On	04/08/2011	Index Future			158.66000	158.92600				0.00	0	2.00
CRD1 On	03/11/2011	Index Future			160.78300	161.05200				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			346.75600	347.59300			235,794,080.00	68	0.00
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		14,070.00000	22,440,000		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		14,170.00000	22,540,000		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		13,970.00000	22,340,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			351.48200	352.60700			158,166,900.00	45	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		46,070.00000	34,820,000		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		45,970.00000	34,720,000		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		46,170.00000	34,920,000		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			356.84000	357.69100			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		6,910.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	1,600,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		6,810.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	1,700,000		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		7,010.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		0.00000	1,500,000		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			150.77800	150.75900			101,021,260.00	67	0.00
IGOV	On	04/08/2011	Index Future			153.13300	152.93300			102,599,110.00	67	977.00
IGOV	On	03/11/2011	Index Future			155.46800	155.13800			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			395.89900	408.28600			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			5.58000	5.58100			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.60000	5.59700			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63000	5.63100			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.67000	5.67100			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.78000	5.78400			0.00	0	14,700.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.88000	5.88600			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				6.13000	6.16100			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.54000	6.53500			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.99000	6.97300			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.41000	7.39500			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.78000	7.76500			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				8.11000	8.10000			0.00	0	290.00
JN02	On 05/05/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.75	Put			0.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Call			0.00000	250,000,000		0.00	0	0.00
JN02	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 05/05/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.75	Put			0.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Call			0.00000	250,000,000		0.00	0	0.00
JN05	On 04/08/2011	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 05/05/2011	JNOTE				7.50000	7.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		0.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		0.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			339.97400	341.09400			0.00	0	0.00
OTH1	On	04/08/2011	Index Future			344.51100	346.01400			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			349.76300	351.00300			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			7.65000	7.61600		3.25	86,943,187.35	705	0.00
R157	On	05/05/2011	Bond Future	7.75	Call		551.00000	411,000	3.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	3.25	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		756.00000	616,000	3.26	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	3.26	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		350.00000	206,000	3.24	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	7.70	Put		4.00000	0,000	3.24	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		171.00000	0,000	3.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		31.00000	0,000	3.23	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.79700	7.75200			88,188,196.20	705	3,070.00
R157	On	04/08/2011	Bond Future	7.50	Call		520.00000	458,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,502.00000	1,614,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		591.00000	524,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,377.00000	1,485,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		455.00000	399,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,633.00000	1,751,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,377.00000	2,520,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		213.00000	182,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,259.00000	1,360,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		668.00000	595,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,040.00000	944,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		854.00000	932,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,062.00000	1,927,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		341.00000	381,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.92700	7.90700			0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,006.00000	1,956,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		768.00000	790,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,129.00000	2,077,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		711.00000	732,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,888.00000	1,839,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		829.00000	853,000	3.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future			8.09600	8.08900		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,390.00000	2,372,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,008.00000	1,014,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,502.00000	2,484,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		953.00000	959,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,280.00000	2,263,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,065.00000	1,072,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.26400	8.20000		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,832.00000	1,727,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,674.00000	1,771,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		1,921.00000	1,812,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,606.00000	1,699,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,747.00000	1,644,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,747.00000	1,846,000	3.74	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			8.67000	8.62600		8.75	21,513,124.80	180	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,169.00000	750,000	8.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3.00000	0,000	8.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,631.00000	1,215,000	8.78	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		0.00000	0,000	8.78	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		724.00000	282,000	8.73	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	8.70	Put		26.00000	0,000	8.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,156.00000	6,572,000	8.46	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	8.46	0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.76800	8.71300		11.00	0.00	0	19,476.00
R186	On	04/08/2011	Bond Future	8.25	Call		919.00000	787,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,339.00000	5,717,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,046.00000	901,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,977.00000	5,341,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		806.00000	686,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,718.00000	6,108,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		4,630.00000	4,980,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,185.00000	1,026,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,619.00000	2,866,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,498.00000	2,236,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,804.00000	3,471,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,633.00000	1,809,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,949.00000	8,482,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		292.00000	334,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.84700	8.80100		11.00	0.00	0	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,669.00000	4,415,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,877.00000	3,041,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,934.00000	4,673,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,698.00000	2,855,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,410.00000	4,164,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,064.00000	3,236,000	11.16	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	8.75	Put		0.00000	4,117,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		0.00000	3,233,000	11.00	18,104,800.00	5,600	5,600.00
R186	On	02/02/2012	Bond Future			8.93600	8.89400		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,113.00000	4,901,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,172.00000	4,334,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,358.00000	5,139,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,977.00000	4,132,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,876.00000	4,669,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,377.00000	4,545,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			9.02100	8.95800		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,399.00000	5,102,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		5,031.00000	5,285,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,641.00000	5,337,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,837.00000	5,084,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,168.00000	4,879,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		5,238.00000	5,501,000	11.21	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			209.01649	209.01814			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,718.00000	1,716,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Put		0.00000	0,000		0.00	0	0.00

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	207.35	Call		1,668.00000	1,666,000		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		1,768.00000	1,766,000		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			212.10549	212.06610			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		66.00000	105,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		16.00000	55,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		116.00000	155,000		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			232.96281	232.96457			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		965.00000	963,000		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		915.00000	913,000		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		1,015.00000	1,013,000		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			232.19084	231.46888			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		0.00000	691,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		31.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		0.00000	641,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		81.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future	231.45	Call		19.00000	741,000		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			7.24000	7.21100		2.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,722.00000	1,628,000	2.86	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	2.86	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,880.00000	1,786,000	2.89	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	2.89	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,564.00000	1,470,000	2.85	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		0.00000	0,000	2.85	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.37100	7.33100		3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		560.00000	504,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		804.00000	869,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		631.00000	571,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		724.00000	785,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		494.00000	443,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		889.00000	959,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.47800	7.46700		3.00	0.00	0	317.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,859.00000	1,834,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		381.00000	387,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,964.00000	1,938,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		349.00000	354,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,756.00000	1,732,000	3.13	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		416.00000	423,000	3.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/02/2012	Bond Future			7.62300	7.62800		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,190.00000	2,197,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		600.00000	595,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,283.00000	2,290,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		567.00000	561,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,098.00000	2,105,000	3.45	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		635.00000	629,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.77100	7.71100		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,312.00000	1,238,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,220.00000	1,288,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,381.00000	1,305,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,170.00000	1,236,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,245.00000	1,173,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,271.00000	1,341,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/Ri	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			2.68000	0.32600			45,775,128.00	400	0.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,744.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	12,222,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		43,772.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	11,194,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		41,705.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	13,260,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.27500	0.27600			0.00	0	10,088.00

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	1.00	Call		19,764.00000	19,793,000		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		21,023.00000	21,053,000		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		18,491.00000	18,521,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.19200	0.50000			68,739,680.00	400	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		0.00000	8,803,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		0.00000	10,181,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		0.00000	7,412,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.24000	8.19600		5.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		286.00000	49,000	5.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		23.00000	0,000	5.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		509.00000	292,000	5.02	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		3.00000	0,000	5.02	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		116.00000	0,000	4.98	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		96.00000	195,000	4.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.37400	8.31900		5.75	0.00	0	516.00
R203	On	04/08/2011	Bond Future	8.00	Call		569.00000	488,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,082.00000	2,259,000	5.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.05	Call		648.00000	559,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,922.00000	2,091,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		497.00000	424,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,250.00000	2,435,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.49100	8.45200		6.00	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,808.00000	1,712,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,591.00000	1,671,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,933.00000	1,833,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,491.00000	1,567,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,689.00000	1,597,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,698.00000	1,782,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.63300	8.60200		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,570.00000	2,492,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,931.00000	1,988,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,695.00000	2,615,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,842.00000	1,896,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,448.00000	2,371,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,025.00000	2,082,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.77200	8.70300		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,473.00000	2,322,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		2,278.00000	2,413,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,593.00000	2,439,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,190.00000	2,323,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,357.00000	2,210,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,369.00000	2,509,000	5.97	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	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			8.39000	8.34600		5.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		841.00000	599,000	5.61	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		0.00000	0,000	5.61	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,111.00000	870,000	5.63	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		0.00000	0,000	5.63	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		572.00000	328,000	5.58	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		3.00000	0,000	5.58	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.51700	8.46200		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		458.00000	387,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,953.00000	3,174,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		527.00000	449,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,748.00000	2,962,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		397.00000	334,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,167.00000	3,395,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.62400	8.58300		7.00	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,463.00000	2,337,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,609.00000	1,693,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,614.00000	2,485,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,506.00000	1,587,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,315.00000	2,194,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,715.00000	1,805,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.74900	8.71400		7.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Call		3,239.00000	3,131,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,830.00000	1,896,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,391.00000	3,281,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,738.00000	1,802,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,091.00000	2,985,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,926.00000	1,994,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.87200	8.80600		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,636.00000	2,477,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,906.00000	3,064,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,767.00000	2,604,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,796.00000	2,950,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,511.00000	2,356,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		3,023.00000	3,185,000	6.97	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			6.94500	6.91600		2.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,409.00000	1,338,000	2.13	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.13	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,528.00000	1,458,000	2.13	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	0,000	2.13	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,289.00000	1,219,000	2.12	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	0,000	2.12	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			7.08400	7.04400		2.25	0.00	0	6,506.00
R206	On	04/08/2011	Bond Future	7.00	Call		411.00000	368,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		508.00000	554,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		466.00000	420,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		453.00000	495,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		358.00000	319,000	2.23	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		566.00000	616,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.18900	7.18700		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,377.00000	1,373,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		260.00000	259,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,455.00000	1,451,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		239.00000	239,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,303.00000	1,299,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		284.00000	284,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.35000	7.37400		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,495.00000	1,524,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		390.00000	376,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,559.00000	1,589,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		366.00000	354,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,431.00000	1,459,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		414.00000	399,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.53100	7.46200		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		847.00000	791,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		788.00000	839,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		893.00000	835,000	2.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.55	Put		756.00000	805,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		802.00000	749,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		821.00000	875,000	1.99	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			8.44000	8.40100		6.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		577.00000	346,000	6.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		5.00000	0,000	6.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		860.00000	634,000	6.52	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		0.00000	0,000	6.52	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		318.00000	58,000	6.48	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		34.00000	0,000	6.48	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.56800	8.50800		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		816.00000	697,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,288.00000	2,507,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		920.00000	791,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,104.00000	2,313,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		720.00000	611,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,480.00000	2,709,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.66400	8.61500		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,448.00000	2,292,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,710.00000	1,823,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,607.00000	2,446,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,597.00000	1,705,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,295.00000	2,145,000	7.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/11/2011	Bond Future	8.70	Put		1,829.00000	1,948,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.77500	8.73200		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,501.00000	3,361,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,084.00000	2,173,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,661.00000	3,518,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,983.00000	2,069,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,345.00000	3,208,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,190.00000	2,283,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.88700	8.81500		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,827.00000	2,641,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		3,166.00000	3,353,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		2,968.00000	2,776,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		3,046.00000	3,227,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,693.00000	2,512,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,293.00000	3,486,000	7.96	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			8.50000	8.45600		7.25	8,025,753.60	90	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		310.00000	0,000	7.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		41.00000	0,000	7.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		580.00000	304,000	7.28	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		7.00000	0,000	7.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.45	Call		117.00000	0,000	7.23	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		154.00000	306,000	7.23	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.61700	8.55200		8.50	8,132,495.40	90	220.00
R208	On	04/08/2011	Bond Future	8.25	Call		788.00000	662,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,619.00000	2,880,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		893.00000	755,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,417.00000	2,667,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		693.00000	578,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,831.00000	3,104,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.70700	8.65200		9.00	0.00	0	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,543.00000	2,363,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,973.00000	2,113,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,708.00000	2,522,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,849.00000	1,983,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,384.00000	2,211,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,104.00000	2,252,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.80800	8.75800		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,648.00000	3,477,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,282.00000	2,396,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,818.00000	3,642,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,173.00000	2,282,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,482.00000	3,315,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,396.00000	2,514,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.90800	8.83200		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,733.00000	3,494,000	9.30	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Put		2,803.00000	2,986,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		3,899.00000	3,656,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,694.00000	2,874,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,569.00000	3,336,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,914.00000	3,104,000	9.24	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.84000	8.78600		12.00	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		0.00000	0,000	11.84	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,332.00000	2,760,000	11.84	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		0.00000	0,000	11.87	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,916.00000	2,344,000	11.87	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		0.00000	0,000	11.81	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,752.00000	3,180,000	11.81	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.94600	8.85500		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,001.00000	790,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,875.00000	4,372,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,128.00000	898,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,586.00000	4,065,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		884.00000	692,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,177.00000	4,693,000	13.71	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	04/08/2011	Bond Future	10.10	Call		8,940.00000	8,267,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		122.00000	158,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.01000	8.92500		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,435.00000	2,144,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,811.00000	4,174,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,611.00000	2,306,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,590.00000	3,938,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,266.00000	1,989,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,043.00000	4,420,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.08100	8.99800		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,909.00000	3,579,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,894.00000	4,194,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,107.00000	3,767,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,711.00000	4,001,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,718.00000	3,397,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,086.00000	4,395,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.14900	9.04900		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,218.00000	3,835,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,590.00000	4,958,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,410.00000	4,016,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,402.00000	4,759,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,032.00000	3,659,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,787.00000	5,165,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			126.18893	126.18995			0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Call		190.00000	189,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		140.00000	139,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Call		240.00000	239,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future			128.05869	128.03015			0.00	0	278.00
R210	On	04/08/2011	Bond Future	106.00	Call		22,030.00000	22,059,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		21,980.00000	22,009,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		22,080.00000	22,109,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			2.08500	1.53300			0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,352.00000	299,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	05/05/2011	Bond Future	2.19	Call		3,623.00000	569,000		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		3,081.00000	27,000		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			1.33000	1.33400			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		899.00000	921,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		1,168.00000	1,190,000		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		629.00000	651,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future			1.08900	1.11000			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		734.00000	845,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		995.00000	1,106,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		473.00000	583,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.63000	2.33600			0.00	0	0.00
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		834.00000	3,627,000		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		348.00000	3,141,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	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		1,322.00000	4,115,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.24400	2.24600			0.00	0	2,292.00
R212	On	04/08/2011	Bond Future	2.50	Call		2,389.00000	2,408,000		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		2,852.00000	2,871,000		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		1,924.00000	1,943,000		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	03/11/2011	Bond Future			2.13700	2.14800			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		3,258.00000	3,362,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		3,711.00000	3,815,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		2,802.00000	2,906,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.86000	8.80600			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		6,933.00000	7,368,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		6,478.00000	6,914,000		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		7,391.00000	7,827,000		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	04/08/2011	Bond Future			8.94700	8.88200			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		7,513.00000	8,029,000		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		7,060.00000	7,576,000		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		7,969.00000	8,485,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.01900	8.96000			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		1,676.00000	2,138,000		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		1,272.00000	1,734,000		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		2,083.00000	2,544,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.10000	9.04500			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		349.00000	773,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		39.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	385,000		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		740.00000	1,164,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.17300	9.10000			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,135.00000	580,000		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		1,508.00000	953,000		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	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		759.00000	204,000		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			13,919.94000	13,838.53000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,385.00000	4,199,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		3,385.00000	4,199,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		3,385.00000	4,200,000		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			339.86800	343.49700			0.00	0	0.00
TRT1	On	04/08/2011	Index Future			347.18300	348.25800			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			351.82700	352.91600			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04570	1.03240		13.07	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		106.00000	158,000	13.07	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		282.00000	201,000	13.07	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		27.00000	42,000	15.15	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		703.00000	585,000	15.15	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO _n 13/06/2011 Foreign Exchange Future	1.00	Call		370.00000	482,000	11.91	0.00	0	0.00
YUAN/FO _n 13/06/2011 Foreign Exchange Future	1.00	Put		46.00000	25,000	11.91	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future			1.06550	1.05200		13.99	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Call		212.00000	255,000	15.30	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.10	Put		692.00000	600,000	15.30	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Call		123.00000	150,000	16.71	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.15	Put		1,103.00000	995,000	16.71	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Call		374.00000	444,000	13.99	0.00	0	0.00
YUAN/FO _n 19/09/2011 Foreign Exchange Future	1.05	Put		354.00000	289,000	13.99	0.00	0	0.00
Total for Derivatives :							1,204,767,796.05	45,803	1,073,514.00

i-Bonds

1BG4A _n On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A _{2n} On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL007On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	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
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	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
ACL105	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL106	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL107	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL108	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL109	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	0.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On	12/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
COJ07	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRE2A	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
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FREEA	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011			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
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRN1B-On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1C-On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1D-On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012			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
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND119	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011	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
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014			100.00000	100.00000			0.00	0	0.00
INJ01	On	21/09/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA119	On	12/05/2011			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	0.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN4:On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 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
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
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	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
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01:On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA014	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
NRA018	On	30/11/2018			100.00000	100.00000			0.00	0	0.00
NRA022	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA023	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA028	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			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
PR2A5	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.71000	5.66500			0.00	0	0.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.66000	7.61500			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.68000	8.62500			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	1.29000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.57000	2.60000			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	21/12/2014	Spot Bond			7.25000	7.21000			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			8.25000	8.19500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.40000	8.34500			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			6.95500	6.91500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.46000	8.40000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.52000	8.45500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.87500	8.78500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.69000	2.69000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.08500	2.08500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.63000	2.63000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.87000	8.80500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01	On	15/09/2017	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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:							1,204,767,796.05	45,803	1,073,514.00