



Daily MTM Report

Daily summary for: 11/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.70080	6.70770		13.06	28,820,140.80	4,301	414,049.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		14.00000	12,000	16.36	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		756.00000	761,000	16.36	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		12.00000	10,000	16.58	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		804.00000	809,000	16.58	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		16.00000	14,000	16.14	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		708.00000	713,000	16.14	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		153.00000	145,000	13.06	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		145.00000	144,000	13.06	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		523.00000	527,000	15.26	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		31.00000	28,000	15.26	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		393.00000	396,000	14.60	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		51.00000	47,000	14.60	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,295.00000	1,301,000	18.78	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		3.00000	2,000	18.78	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,097.00000	1,103,000	17.90	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		5.00000	4,000	17.90	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		569.00000	573,000	15.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		27.00000	24,000	15.48	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		23.00000	20,000	15.70	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		615.00000	619,000	15.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		435.00000	439,000	14.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		43.00000	40,000	14.82	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		352.00000	354,000	14.38	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		60.00000	55,000	14.38	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		661.00000	666,000	15.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		19.00000	17,000	15.92	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		312.00000	314,000	14.16	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		70.00000	65,000	14.16	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		181.00000	173,000	13.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		123.00000	122,000	13.25	0.00	0	7,200.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		97.00000	91,000	13.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		239.00000	240,000	13.72	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		275.00000	276,000	13.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		83.00000	77,000	13.94	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		280.00000	272,000	13.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		72.00000	71,000	13.80	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		205.00000	206,000	13.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		113.00000	107,000	13.50	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		174.00000	174,000	13.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		132.00000	125,000	13.28	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			6.79990	6.80630		14.33	360,394.70	53	115,460.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		51.00000	47,000	19.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,295.00000	1,297,000	19.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		48.00000	45,000	20.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,342.00000	1,345,000	20.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		54.00000	50,000	19.74	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,248.00000	1,250,000	19.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,061.00000	1,063,000	18.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		67.00000	63,000	18.84	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		112.00000	106,000	17.03	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		706.00000	706,000	17.03	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		268.00000	258,000	14.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		262.00000	258,000	14.33	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		231.00000	221,000	14.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		325.00000	321,000	14.78	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		749.00000	749,000	17.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		105.00000	99,000	17.26	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		880.00000	881,000	17.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		86.00000	81,000	17.94	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		320.00000	310,000	14.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		214.00000	210,000	14.38	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.89660	6.90210		14.68	379,313.00	55	8,694.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		206.00000	200,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		654.00000	653,000	16.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		195.00000	189,000	16.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		693.00000	692,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		217.00000	211,000	16.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		615.00000	614,000	16.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.99790	7.00260		15.04	0.00	0	638.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		398.00000	392,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		431.00000	430,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		380.00000	374,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		463.00000	462,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		418.00000	412,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		401.00000	400,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		412.00000	406,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		409.00000	408,000	15.04	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.96760	8.97370		18.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,335.00000	1,324,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,561.00000	1,556,000	18.46	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,319.00000	1,308,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,595.00000	1,590,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,351.00000	1,340,000	18.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,527.00000	1,522,000	18.40	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				6.70080	6.70770		13.06	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			5,103.00000	4,690,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			39,333.00000	39,610,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			4,335.00000	3,964,000	14.82	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			43,565.00000	43,884,000	14.82	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		6,001.00000	5,545,000	14.38	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		35,231.00000	35,465,000	14.38	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		1,918.00000	1,710,000	15.92	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		66,148.00000	66,630,000	15.92	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.79990	6.80630		14.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		17,162.00000	16,301,000	15.68	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		46,532.00000	46,311,000	15.68	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		15,960.00000	15,130,000	15.91	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		50,330.00000	50,140,000	15.91	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		18,468.00000	17,575,000	15.46	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		42,838.00000	42,585,000	15.46	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			10.99000	10.98270		12.38	549,500.00	50	26,959.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		39.00000	37,000	14.73	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		906.00000	897,000	14.73	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		35.00000	33,000	14.87	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		952.00000	943,000	14.87	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		43.00000	41,000	14.59	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		860.00000	851,000	14.59	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		367.00000	367,000	12.63	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		134.00000	127,000	12.63	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		557.00000	547,000	13.63	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		90.00000	87,000	13.63	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		73.00000	70,000	13.90	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		640.00000	630,000	13.90	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		31.00000	30,000	15.01	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		998.00000	990,000	15.01	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.13350	11.12470		13.92	12,803,525.00	1,150	30,055.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		283.00000	280,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		658.00000	647,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		269.00000	266,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		694.00000	683,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		298.00000	295,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		623.00000	612,000	14.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		243.00000	240,000	14.98	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		768.00000	757,000	14.98	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		154.00000	151,000	15.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,129.00000	1,118,000	15.93	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.26940	11.25800		14.27	14,086,750.00	1,250	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		398.00000	398,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		790.00000	779,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		383.00000	383,000	15.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		825.00000	814,000	15.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		413.00000	414,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		755.00000	745,000	14.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		262.00000	261,000	15.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,204.00000	1,192,000	15.92	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.07910	0.07890		16.44	0.00	0	657.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		63.00000	63,000	18.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		673.00000	653,000	18.89	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		6.00000	6,000	21.69	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,616.00000	1,596,000	21.69	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		457.00000	470,000	15.86	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		67.00000	60,000	15.86	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08030	0.08010		20.64	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		374.00000	379,000	17.15	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		364.00000	349,000	17.15	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		132.00000	132,000	20.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		1,122.00000	1,102,000	20.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,039.00000	1,056,000	14.63	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		29.00000	26,000	14.63	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.66940	9.66730		11.60	580,164.00	60	15,807.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		144.00000	137,000	12.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		277.00000	268,000	12.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		128.00000	121,000	12.25	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		311.00000	302,000	12.25	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		162.00000	154,000	11.93	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		245.00000	235,000	11.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.78340	9.78050		13.14	17,610,120.00	1,800	51,067.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		412.00000	409,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		282.00000	276,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		386.00000	383,000	13.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		306.00000	300,000	13.14	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		440.00000	437,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		260.00000	254,000	13.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.88930	9.88570		13.50	16,811,810.00	1,700	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		487.00000	486,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		401.00000	397,000	13.48	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		463.00000	461,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		427.00000	422,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		513.00000	512,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		377.00000	373,000	13.47	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			375.17900	376.42100			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			380.55800	381.81400			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			345.25400	346.44700			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			350.20400	351.41000			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.01230	7.01120		9.81	0.00	0	13,468.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		383.00000	382,000	11.18	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		22.00000	20,000	11.18	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		339.00000	338,000	10.98	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		28.00000	26,000	10.98	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		427.00000	427,000	11.38	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		16.00000	15,000	11.38	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.02810	7.02590		10.66	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		447.00000	447,000	11.32	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		71.00000	69,000	11.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		409.00000	409,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		83.00000	81,000	11.23	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		487.00000	487,000	11.42	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		61.00000	59,000	11.42	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.04560	7.04190		10.96	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		494.00000	496,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		102.00000	100,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		459.00000	460,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		117.00000	114,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		531.00000	532,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		89.00000	86,000	11.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.04320	8.03690		13.09	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,292.00000	1,293,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		555.00000	550,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,263.00000	1,264,000	13.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		576.00000	571,000	13.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,322.00000	1,322,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		535.00000	529,000	13.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.00960	7.00430		10.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		188.00000	186,000	10.72	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		84.00000	76,000	10.72	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		155.00000	153,000	10.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		101.00000	93,000	10.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		223.00000	222,000	10.98	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		69.00000	62,000	10.98	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.09420	7.08770		10.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		150.00000	147,000	11.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		312.00000	303,000	11.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		135.00000	132,000	11.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		347.00000	338,000	11.52	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		167.00000	164,000	11.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		279.00000	270,000	11.23	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.37620	7.36350		14.06	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		347.00000	354,000	15.28	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		84.00000	78,000	15.28	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		311.00000	316,000	15.04	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		98.00000	90,000	15.04	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		386.00000	392,000	15.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		73.00000	66,000	15.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.48760	7.47470		15.23	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		235.00000	238,000	15.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		410.00000	400,000	15.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		219.00000	221,000	15.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		444.00000	433,000	15.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		253.00000	256,000	15.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		378.00000	368,000	15.48	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			155.92800	156.24200			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			158.08100	158.39900			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			346.19600	347.34600			0.00	0	205.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		16,540.00000	28,040,000		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		16,640.00000	28,140,000		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		16,440.00000	27,940,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			351.16000	352.32200			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		43,220.00000	31,600,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		43,120.00000	31,500,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		43,320.00000	31,700,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.28000	150.18600			0.00	0	63.00
IGOV	On	04/08/2011	Index Future			152.43500	152.33800			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011	Index Future			406.54200	406.66300			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.58600	5.59000			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.61600	5.62000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.64200	5.65000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.69800	5.70000			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.80400	5.79000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.91400	5.90000			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.34000	6.33000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.81500	6.81000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.29500	7.30000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.70700	7.69000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.05400	8.04000			0.00	0	513.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.38600	8.30000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			339.80400	341.22500			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			344.67500	346.11400			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future			7.77500	7.70500		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		591.00000	415,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		406.00000	517,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		713.00000	518,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		324.00000	416,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		482.00000	326,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		503.00000	634,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		386.00000	250,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		612.00000	763,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.92600	7.85100		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		552.00000	454,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,917.00000	2,108,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		617.00000	512,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,786.00000	1,970,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		492.00000	402,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,053.00000	2,252,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,808.00000	3,041,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		261.00000	205,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,662.00000	1,838,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		688.00000	575,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,023.00000	878,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,220.00000	1,364,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,935.00000	1,729,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		597.00000	680,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			8.09600	8.01500		4.25	0.00	0	3,732.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.25	Call		1,993.00000	1,812,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,146.00000	1,258,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,104.00000	1,918,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,078.00000	1,185,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,885.00000	1,710,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,218.00000	1,336,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.29200	8.20300		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,402.00000	2,219,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,405.00000	1,522,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,506.00000	2,319,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,343.00000	1,456,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,300.00000	2,121,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,470.00000	1,591,000	4.24	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.70400	8.63400		10.25	0.00	0	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,928.00000	1,460,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		838.00000	1,030,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		2,233.00000	1,733,000	10.15	0.00	0	1.00
R186	On	05/05/2011	Bond Future	8.80	Put		678.00000	838,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,645.00000	1,214,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,023.00000	1,252,000	10.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.00	Put		6,269.00000	6,905,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		37.00000	14,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.79400	8.72200		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,240.00000	1,032,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,744.00000	6,201,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,377.00000	1,154,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,392.00000	5,834,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,114.00000	922,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,110.00000	6,583,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		5,054.00000	5,479,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,525.00000	1,285,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,057.00000	3,364,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,853.00000	2,494,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		4,121.00000	3,680,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,034.00000	2,258,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,050.00000	8,449,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		477.00000	541,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.88600	8.81200		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,999.00000	4,588,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,307.00000	3,566,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,257.00000	4,834,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,121.00000	3,369,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,747.00000	4,348,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,501.00000	3,773,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.98000	8.90300		12.50	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Call		5,521.00000	5,127,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,660.00000	4,950,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,760.00000	5,357,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,459.00000	4,740,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,287.00000	4,903,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,869.00000	5,169,000	12.30	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			208.73774	208.73261			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,433.00000	1,438,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.35	Call		1,383.00000	1,388,000		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		1,483.00000	1,488,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	05/05/2011	Bond Future			231.82581	231.81184			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		188.00000	174,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future	232.05	Put		238.00000	224,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		138.00000	124,000		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			7.39200	7.32200		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,389.00000	1,174,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		25.00000	34,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,539.00000	1,320,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		17.00000	22,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,242.00000	1,031,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		36.00000	49,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.53200	7.45600		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		537.00000	445,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,157.00000	1,292,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		599.00000	500,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,068.00000	1,196,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		480.00000	395,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,251.00000	1,393,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.68700	7.60400		3.50	0.00	0	45.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,772.00000	1,616,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		677.00000	751,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,865.00000	1,706,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		632.00000	704,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,680.00000	1,529,000	3.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Put		722.00000	802,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.86600	7.77400		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,024.00000	1,868,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		810.00000	890,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,110.00000	1,950,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		770.00000	846,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,939.00000	1,786,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		852.00000	935,000	3.56	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.34800	0.34800			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,097.00000	42,097,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		43,125.00000	43,125,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		41,058.00000	41,058,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.28100	8.21200		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		719.00000	513,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		534.00000	664,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		861.00000	634,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		433.00000	542,000	5.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.20	Call		592.00000	408,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		651.00000	803,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.41100	8.33700		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		748.00000	624,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,346.00000	2,569,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		830.00000	697,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,189.00000	2,403,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		672.00000	557,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,510.00000	2,741,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.55000	8.47300		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,993.00000	1,804,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,871.00000	2,029,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,114.00000	1,919,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,767.00000	1,919,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,875.00000	1,693,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,979.00000	2,144,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.70300	8.62100		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,719.00000	2,517,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,163.00000	2,315,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,842.00000	2,634,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,071.00000	2,217,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,599.00000	2,401,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,258.00000	2,414,000	6.61	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/ROn	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On 05/05/2011	Bond Future			8.40600	8.35100		6.75	0.00	0	100.00
R204	On 05/05/2011	Bond Future	8.50	Call		1,205.00000	971,000	6.66	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.50	Put		392.00000	459,000	6.66	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.55	Call		1,395.00000	1,147,000	6.68	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.55	Put		311.00000	364,000	6.68	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.45	Call		1,029.00000	811,000	6.64	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.45	Put		488.00000	571,000	6.64	0.00	0	0.00
R204	On 04/08/2011	Bond Future			8.52600	8.46900		7.50	0.00	0	0.00
R204	On 04/08/2011	Bond Future	8.00	Call		670.00000	574,000	7.22	0.00	0	0.00
R204	On 04/08/2011	Bond Future	8.00	Put		3,202.00000	3,408,000	7.22	0.00	0	0.00
R204	On 04/08/2011	Bond Future	8.05	Call		748.00000	644,000	7.23	0.00	0	0.00
R204	On 04/08/2011	Bond Future	8.05	Put		3,006.00000	3,204,000	7.23	0.00	0	0.00
R204	On 04/08/2011	Bond Future	7.95	Call		598.00000	510,000	7.20	0.00	0	0.00
R204	On 04/08/2011	Bond Future	7.95	Put		3,405.00000	3,619,000	7.20	0.00	0	0.00
R204	On 03/11/2011	Bond Future			8.65100	8.59100		7.75	0.00	0	2,034.00
R204	On 03/11/2011	Bond Future	8.75	Call		2,723.00000	2,536,000	7.64	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.75	Put		1,910.00000	2,031,000	7.64	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.80	Call		2,871.00000	2,678,000	7.66	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.80	Put		1,804.00000	1,919,000	7.66	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.70	Call		2,580.00000	2,397,000	7.61	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.70	Put		2,022.00000	2,146,000	7.61	0.00	0	0.00
R204	On 02/02/2012	Bond Future			8.78300	8.72000		8.25	0.00	0	0.00
R204	On 02/02/2012	Bond Future	9.00	Call		3,626.00000	3,430,000	8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Put		2,247.00000	2,363,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,774.00000	3,574,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,151.00000	2,263,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,482.00000	3,290,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,347.00000	2,468,000	8.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.06800	6.99700		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,220.00000	1,052,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		8.00000	12,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,337.00000	1,167,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		5.00000	8,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,105.00000	938,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		13.00000	18,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.21800	7.13900		2.50	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		415.00000	340,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		722.00000	821,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		466.00000	385,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		663.00000	756,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		369.00000	300,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		787.00000	892,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.38400	7.29600		2.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Call		1,317.00000	1,195,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		417.00000	470,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,386.00000	1,262,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		388.00000	439,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,249.00000	1,130,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		448.00000	504,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.59100	7.49000		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,441.00000	1,322,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		542.00000	602,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,502.00000	1,380,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		515.00000	572,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,382.00000	1,265,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		571.00000	632,000	2.54	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.49900	8.43900		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		951.00000	720,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		599.00000	714,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,125.00000	874,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		485.00000	581,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		794.00000	584,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		730.00000	867,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.61200	8.55000		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,017.00000	879,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,725.00000	2,935,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Call		1,122.00000	974,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,543.00000	2,743,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		920.00000	790,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,917.00000	3,135,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.72400	8.65900		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,700.00000	2,493,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,203.00000	2,351,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,851.00000	2,637,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,083.00000	2,224,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,554.00000	2,353,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,330.00000	2,484,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.84400	8.77600		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,680.00000	3,459,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,498.00000	2,638,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,834.00000	3,609,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,390.00000	2,526,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,520.00000	3,305,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,600.00000	2,746,000	9.19	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.52500	8.45500		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		957.00000	690,000	8.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.50	Put		682.00000	842,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,135.00000	843,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		556.00000	691,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		795.00000	555,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		826.00000	1,013,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.62500	8.55300		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,067.00000	902,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,904.00000	3,168,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,178.00000	1,001,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,708.00000	2,961,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		964.00000	810,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,108.00000	3,384,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.72800	8.65300		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,849.00000	2,597,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,285.00000	2,469,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		3,011.00000	2,751,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,158.00000	2,334,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,692.00000	2,448,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,418.00000	2,611,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.83600	8.75800		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,981.00000	3,710,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,615.00000	2,787,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		4,146.00000	3,870,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,501.00000	2,669,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,818.00000	3,554,000	10.05	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
R208	On	02/02/2012	Bond Future	8.95	Put		2,732.00000	2,911,000	10.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.74800	8.68300		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		505.00000	319,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,011.00000	2,348,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		636.00000	418,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,725.00000	2,031,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		394.00000	238,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,319.00000	2,687,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.81700	8.75000		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,633.00000	1,405,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,675.00000	3,979,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,791.00000	1,549,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,417.00000	3,708,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,484.00000	1,270,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,945.00000	4,263,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,834.00000	9,325,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		184.00000	208,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.88600	8.81800		15.75	0.00	0	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		3,222.00000	2,938,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Put		3,762.00000	4,011,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		3,415.00000	3,121,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,557.00000	3,797,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		3,038.00000	2,764,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,978.00000	4,238,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.95700	8.88600		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,839.00000	4,515,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,960.00000	4,185,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		5,046.00000	4,713,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,786.00000	4,003,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,637.00000	4,320,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,141.00000	4,374,000	15.98	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			125.58290	125.57492			0.00	0	278.00
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Put		425.00000	417,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Put		475.00000	467,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		375.00000	367,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.62100	1.63200			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,797.00000	2,858,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,068.00000	3,129,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,525.00000	2,587,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.40400	2.42900			0.00	0	2,532.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,727.00000	1,487,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,241.00000	1,002,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		2,215.00000	1,976,000		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			8.83000	8.76000			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		6,559.00000	7,127,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		6,104.00000	6,672,000		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		7,017.00000	7,585,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.90700	8.83500			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		7,137.00000	7,712,000		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		6,684.00000	7,259,000		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		7,593.00000	8,168,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.98700	8.91400			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		1,313.00000	1,888,000		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		910.00000	1,484,000		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		1,720.00000	2,295,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.07100	8.99500			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		39.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		0.00000	550,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		427.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	162,000		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		352.00000	941,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011			13,575.38000	13,575.96000			0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Call		760.00000	754,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Call		760.00000	754,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Call		760.00000	754,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011			342.33100	349.10200			0.00	0	100.00
TRT1	On	04/08/2011			347.05900	353.92200			0.00	0	0.00
YUAN/F	On	13/06/2011			1.02750	1.02900		12.58	0.00	0	0.00
YUAN/F	On	13/06/2011	1.05	Call		155.00000	143,000	13.88	0.00	0	0.00
YUAN/F	On	13/06/2011	1.05	Put		365.00000	368,000	13.88	0.00	0	0.00
YUAN/F	On	13/06/2011	1.10	Call		60.00000	53,000	15.70	0.00	0	0.00
YUAN/F	On	13/06/2011	1.10	Put		770.00000	778,000	15.70	0.00	0	0.00
YUAN/F	On	13/06/2011	1.00	Call		393.00000	377,000	12.58	0.00	0	0.00
YUAN/F	On	13/06/2011	1.00	Put		103.00000	102,000	12.58	0.00	0	0.00
YUAN/F	On	19/09/2011			1.04680	1.04860		14.24	0.00	0	0.00
YUAN/F	On	19/09/2011	1.10	Call		239.00000	225,000	15.51	0.00	0	0.00
YUAN/F	On	19/09/2011	1.10	Put		753.00000	757,000	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
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		147.00000	137,000	16.84	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		1,161.00000	1,169,000	16.84	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		398.00000	380,000	14.24	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		412.00000	412,000	14.24	0.00	0	0.00
Total for Derivatives :							92,001,717.50	10,419	1,010,634.00

j-Bonds

1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP12	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP13	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2E	On 13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN01	On 15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On 24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On 16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On 06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On 04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On 04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI1	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI2	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI3	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL019On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL108	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL109	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS1110	On 12/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAW1	On 29/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAW2	On 02/10/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAW4	On 15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAW5	On 15/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
BAW9	On 03/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BCP1	On 30/09/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
BCP2	On 30/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	0.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC11	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000			0.00	0	0.00
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN01	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On 08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC10	On 26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On 09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On 13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On 25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FREEC	On 19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR15	On 14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On 01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On 20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On 20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On 01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On 01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On 20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On 08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On 07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2012			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
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN669	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND116	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND117	On	26/04/2011			100.00000	100.00000			0.00	0	0.00
IND118	On	03/05/2011			100.00000	100.00000			0.00	0	0.00
IND119	On	10/05/2011			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING28	On	30/04/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA116	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA117	On	28/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA118	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	0.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	0.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET38	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
NTC05	On	17/04/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC06	On	17/04/2011			100.00000	100.00000			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	0.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.79000	5.72000			0.00	0	0.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.74000	7.67000			0.00	0	0.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.68000	8.61000			0.00	0	0.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.30000	1.30000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.63000	2.63000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.36000	7.29000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.69000	2.69000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.25000	8.18000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.37500	8.32000			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			7.03500	6.96500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.47000	8.41000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.50000	8.43000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.73000	8.66500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71000	2.71000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.14000	2.15000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.67500	2.70000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.81000	8.74000			0.00	0	0.00

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

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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN796	On	18/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN795	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN800	On	20/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN801	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN802	On	04/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN803	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN811	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS72	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
TH7A2A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	0.00
TN20	On	17/09/2020			100.00000	100.00000			0.00	0	0.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	0.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										92,001,717.50	10,419	1,010,634.00