

Daily MTM Report

Daily summary for: 13/04/2011

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			6.82400	6.77750		13.24	126,366,832.00	18,518	409,625.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		16.00000	19,000	15.85	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		689.00000	645,000	15.85	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		14.00000	16,000	16.07	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		737.00000	692,000	16.07	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		19.00000	22,000	15.64	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		642.00000	598,000	15.64	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		188.00000	222,000	13.75	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		111.00000	98,000	13.75	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		460.00000	419,000	14.77	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		37.00000	43,000	14.77	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		334.00000	297,000	14.11	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		61.00000	71,000	14.11	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,226.00000	1,179,000	18.25	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		3.00000	3,000	18.25	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,028.00000	982,000	17.38	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	6,000	17.38	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		504.00000	463,000	14.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		31.00000	37,000	14.98	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		26.00000	31,000	15.20	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		549.00000	507,000	15.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		375.00000	337,000	14.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		52.00000	61,000	14.33	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		295.00000	260,000	13.89	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		72.00000	84,000	13.89	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		595.00000	552,000	15.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		22.00000	26,000	15.42	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		258.00000	225,000	13.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		85.00000	99,000	13.68	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		220.00000	255,000	13.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		93.00000	81,000	13.92	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		116.00000	135,000	13.24	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		189.00000	161,000	13.24	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		222.00000	192,000	13.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		99.00000	116,000	13.46	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		329.00000	369,000	14.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		52.00000	45,000	14.42	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		159.00000	137,000	13.41	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		136.00000	161,000	13.41	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		131.00000	116,000	13.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		158.00000	190,000	13.58	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			6.92490	6.87760		14.53	9,071,619.00	1,310	115,765.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		53.00000	56,000	19.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,225.00000	1,181,000	19.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		50.00000	53,000	19.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,272.00000	1,228,000	19.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		56.00000	60,000	19.18	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,178.00000	1,135,000	19.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		994.00000	951,000	18.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		72.00000	76,000	18.30	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		121.00000	130,000	16.52	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		643.00000	605,000	16.52	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		300.00000	330,000	14.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		222.00000	205,000	14.57	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		254.00000	277,000	14.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		276.00000	252,000	14.54	50,400.00	200	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		685.00000	646,000	16.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		113.00000	121,000	16.74	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		814.00000	773,000	17.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		92.00000	98,000	17.41	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		357.00000	389,000	14.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		179.00000	164,000	14.60	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.02350	6.97540		14.88	7,339,557.50	1,045	11,066.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		222.00000	237,000	15.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		597.00000	564,000	15.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		210.00000	224,000	16.12	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		635.00000	601,000	16.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		234.00000	251,000	15.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		559.00000	528,000	15.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.12620	7.07730		15.23	1,781,550.00	250	888.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		428.00000	460,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		387.00000	370,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		408.00000	436,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		417.00000	396,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		453.00000	485,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		362.00000	345,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		446.00000	478,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		369.00000	352,000	15.14	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.09190	9.04480		18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,389.00000	1,420,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,544.00000	1,528,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,373.00000	1,403,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,578.00000	1,561,000	18.85	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,405.00000	1,436,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,510.00000	1,494,000	18.75	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.82400	6.77750			13.24	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		6,091.00000	7,143,000	14.11	14.11	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		33,341.00000	29,743,000	14.11	14.11	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		5,158.00000	6,057,000	14.33	14.33	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		37,408.00000	33,657,000	14.33	14.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		7,184.00000	8,408,000	13.89		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		29,434.00000	26,008,000	13.89		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2,228.00000	2,619,000	15.42		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		59,478.00000	55,219,000	15.42		0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.92490	6.87760		14.53		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		18,789.00000	20,153,000	15.19		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		41,029.00000	37,663,000	15.19		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		17,439.00000	18,697,000	15.42		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		44,679.00000	41,207,000	15.42		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		20,254.00000	21,733,000	14.97		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		37,494.00000	34,243,000	14.97		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.11280	11.01500		12.54	3,311,614.40		298	26,736.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		38.00000	49,000	14.57		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		873.00000	786,000	14.57		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		34.00000	44,000	14.70		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		919.00000	831,000	14.70		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		42.00000	54,000	14.43		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		827.00000	741,000	14.43		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		382.00000	456,000	12.95		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		117.00000	93,000	12.95		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		525.00000	452,000	13.49		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		90.00000	115,000	13.49		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		72.00000	93,000	13.76		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		607.00000	530,000	13.76		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		30.00000	39,000	14.84	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		965.00000	876,000	14.84	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.25960	11.16160		13.91	0.00	0	30,055.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		290.00000	323,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		628.00000	563,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		276.00000	307,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		664.00000	597,000	14.54	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		306.00000	340,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		594.00000	530,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		249.00000	276,000	14.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		737.00000	666,000	14.75	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		156.00000	174,000	15.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,094.00000	1,014,000	15.69	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.39920	11.30110		14.30	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		408.00000	444,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		757.00000	695,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		393.00000	427,000	14.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		792.00000	728,000	14.82	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		424.00000	461,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		723.00000	662,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		268.00000	292,000	15.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,167.00000	1,093,000	15.68	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08130	0.08110		15.56	0.00	0	657.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		98.00000	103,000	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		488.00000	473,000	18.07	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		10.00000	12,000	21.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,400.00000	1,382,000	21.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		640.00000	659,000	16.45	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		30.00000	29,000	16.45	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08260	0.08240		20.19	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		485.00000	502,000	16.67	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		245.00000	242,000	16.67	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		173.00000	180,000	20.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		933.00000	920,000	20.19	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,253.00000	1,272,000	14.51	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		13.00000	12,000	14.51	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.88390	9.80990		11.86	593,034.00	60	15,680.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		195.00000	238,000	12.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		185.00000	154,000	12.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		174.00000	210,000	11.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		214.00000	176,000	11.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		223.00000	269,000	12.14	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		163.00000	135,000	12.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.00060	9.92660		13.16	0.00	0	51,067.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		497.00000	544,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		220.00000	193,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		467.00000	513,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		240.00000	212,000	13.18	0.00	0	0.00

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€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		528.00000	577,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		201.00000	176,000	13.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.10880	10.03510		13.57	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		575.00000	615,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		340.00000	306,000	13.50	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		548.00000	586,000	13.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		363.00000	327,000	13.51	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		602.00000	644,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		317.00000	285,000	13.49	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			373.37800	374.05600			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			378.73400	379.42000			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			343.39400	343.95700			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			348.32000	348.88900			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.13110	7.04130		9.78	0.00	0	13,468.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		408.00000	491,000	11.65	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		17.00000	10,000	11.65	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		364.00000	445,000	11.45	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		23.00000	14,000	11.45	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		454.00000	539,000	11.86	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		13.00000	8,000	11.86	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.14630	7.05740		10.69	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		471.00000	545,000	11.54	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		64.00000	49,000	11.54	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		432.00000	504,000	11.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		75.00000	58,000	11.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		511.00000	587,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		54.00000	41,000	11.63	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.16480	7.07570		11.01	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		518.00000	588,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		92.00000	73,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		482.00000	549,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		106.00000	84,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		573.00000	643,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		97.00000	78,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.12150	8.03980		13.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,276.00000	1,328,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		536.00000	507,000	12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,249.00000	1,300,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		559.00000	529,000	12.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,304.00000	1,356,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		514.00000	485,000	12.89	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.08250	7.01920		10.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		189.00000	240,000	11.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		70.00000	58,000	11.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		156.00000	203,000	11.00	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		87.00000	71,000	11.00	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		226.00000	278,000	11.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		57.00000	46,000	11.50	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.16900	7.10390		10.92	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		151.00000	175,000	11.21	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		297.00000	256,000	11.21	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		136.00000	157,000	11.35	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		332.00000	288,000	11.35	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		168.00000	194,000	11.06	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		264.00000	225,000	11.06	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future			7.63550	7.57250		14.21	0.00	0	900.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		516.00000	571,000	16.49	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		44.00000	36,000	16.49	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		473.00000	528,000	16.29	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		51.00000	43,000	16.29	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		559.00000	615,000	16.70	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		37.00000	30,000	16.70	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future			7.75060	7.68710		15.15	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		328.00000	360,000	15.17	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		291.00000	259,000	15.17	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		303.00000	334,000	15.16	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		316.00000	283,000	15.16	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		353.00000	388,000	15.18	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		266.00000	237,000	15.18	0.00	0	0.00	
CRD1 On	05/05/2011	Index Future			155.47400	155.59500			0.00	0	2.00	
CRD1 On	04/08/2011	Index Future			157.62200	157.74400			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			344.47400	345.00200			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		39,980.00000	45,260,000		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		40,080.00000	45,360,000		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		39,880.00000	45,160,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			349.41500	349.95000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		19,500.00000	14,150,000		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		19,400.00000	14,050,000		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		19,600.00000	14,250,000		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			150.08400	150.27800			0.00	0	65.00
IGOV	On	04/08/2011	Index Future			152.23700	152.43400			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			406.60900	406.53800			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.58000	5.58400			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.61000	5.61300			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.63000	5.63200			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.68000	5.67900			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.78000	5.77200			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.89000	5.88300			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.33000	6.30900			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.80000	6.77900			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.29000	7.26000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.69000	7.66500			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.04000	8.00500			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.36000	8.33000			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			337.20400	337.95200			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			342.04100	342.79900			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			7.82000	7.80900		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		344.00000	316,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		586.00000	603,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		437.00000	406,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		474.00000	488,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		265.00000	240,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		712.00000	732,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		199.00000	178,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		851.00000	875,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.97500	7.96300		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		412.00000	397,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,208.00000	2,239,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		467.00000	450,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,068.00000	2,097,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		364.00000	350,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,356.00000	2,388,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		3,161.00000	3,198,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		182.00000	173,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,931.00000	1,959,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		526.00000	508,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		812.00000	789,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,440.00000	1,464,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,633.00000	1,600,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		727.00000	740,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			8.14900	8.13600		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		1,728.00000	1,699,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,318.00000	1,336,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,832.00000	1,802,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,243.00000	1,260,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,629.00000	1,600,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,399.00000	1,417,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.35000	8.33500		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,135.00000	2,104,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,583.00000	1,602,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,233.00000	2,201,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,514.00000	1,532,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,039.00000	2,009,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,654.00000	1,674,000	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			8.81100	8.79400		10.25	0.00	0	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,009.00000	914,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,418.00000	1,481,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,231.00000	1,126,000	10.15	0.00	0	1.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,175.00000	1,228,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		814.00000	729,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,691.00000	1,764,000	10.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.00	Put		7,736.00000	7,892,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		5.00000	3,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.90500	8.88800		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		825.00000	783,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,854.00000	6,967,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		928.00000	883,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,468.00000	6,578,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		732.00000	694,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,253.00000	7,370,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		6,094.00000	6,200,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,040.00000	992,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,832.00000	3,910,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,102.00000	2,026,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,181.00000	3,085,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,619.00000	2,677,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		7,708.00000	7,570,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		660.00000	677,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			9.00100	8.98200		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,113.00000	4,015,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,953.00000	4,024,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,344.00000	4,243,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,740.00000	3,808,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,887.00000	3,792,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,173.00000	4,247,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.09900	9.08000		12.50	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Call		4,667.00000	4,576,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		5,370.00000	5,445,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,884.00000	4,791,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		5,147.00000	5,220,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,455.00000	4,366,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,600.00000	5,677,000	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			208.75493	208.74219			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,442.00000	1,455,000		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		1,392.00000	1,405,000		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		1,492.00000	1,505,000		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			231.65912	231.83935			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		161.00000	341,000		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		211.00000	391,000		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		111.00000	291,000		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			7.41800	7.42200		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,084.00000	1,092,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		40.00000	36,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,228.00000	1,238,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		26.00000	24,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		944.00000	951,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		59.00000	53,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.55900	7.56400		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		410.00000	412,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,353.00000	1,340,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		462.00000	464,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,254.00000	1,241,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		363.00000	365,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,457.00000	1,444,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.71700	7.72200		3.50	0.00	0	45.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,554.00000	1,560,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		787.00000	779,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,642.00000	1,648,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		737.00000	729,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,468.00000	1,473,000	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		838.00000	829,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.89900	7.90400		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,805.00000	1,811,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		925.00000	918,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,887.00000	1,893,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		880.00000	873,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,725.00000	1,731,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		971.00000	964,000	3.56	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.36500	0.34700			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,126.00000	41,599,000		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		43,154.00000	42,627,000		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		41,088.00000	40,560,000		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			8.33200	8.32100		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		417.00000	383,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		762.00000	781,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		524.00000	487,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		626.00000	642,000	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		325.00000	296,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		914.00000	938,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.46400	8.45200		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		565.00000	545,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,701.00000	2,737,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		633.00000	612,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,530.00000	2,565,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		502.00000	484,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,878.00000	2,916,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.60600	8.59400		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,704.00000	1,674,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,126.00000	2,150,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,815.00000	1,784,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,012.00000	2,035,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,597.00000	1,568,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,245.00000	2,270,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.76300	8.74900		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,410.00000	2,375,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,406.00000	2,431,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,525.00000	2,489,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,306.00000	2,330,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,298.00000	2,264,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,509.00000	2,535,000	6.61	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.46700	8.44500		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		830.00000	748,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		531.00000	569,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		994.00000	905,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		424.00000	455,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		683.00000	609,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		656.00000	702,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.59000	8.56700		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		517.00000	485,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,568.00000	3,657,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		582.00000	547,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,359.00000	3,445,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		458.00000	428,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,784.00000	3,875,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.71700	8.69400		7.75	0.00	0	2,034.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,411.00000	2,344,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,126.00000	2,176,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,550.00000	2,480,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,011.00000	2,058,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,277.00000	2,212,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,246.00000	2,299,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.85300	8.82800		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,299.00000	3,225,000	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		2,455.00000	2,504,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,440.00000	3,364,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,352.00000	2,399,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,162.00000	3,090,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,562.00000	2,613,000	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			7.08800	7.09200		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		995.00000	1,003,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		13.00000	12,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,110.00000	1,118,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		9.00000	7,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		882.00000	890,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		20.00000	18,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.24000	7.24500		2.50	283,562,106.30	2,805	2,805.00
R206	On	04/08/2011	Bond Future	7.00	Call		316.00000	318,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		857.00000	848,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		360.00000	362,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		790.00000	781,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		279.00000	280,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		931.00000	921,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.41000	7.41500		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		1,154.00000	1,158,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		491.00000	485,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,219.00000	1,224,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		458.00000	453,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,090.00000	1,094,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		526.00000	520,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.62100	7.62600		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,282.00000	1,286,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		624.00000	619,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,339.00000	1,343,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		593.00000	588,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,226.00000	1,230,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		655.00000	651,000	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			8.56000	8.54300		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		585.00000	527,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		832.00000	872,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		722.00000	658,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		682.00000	715,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		465.00000	414,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,001.00000	1,047,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.67600	8.65800		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		792.00000	755,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,106.00000	3,169,000	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		880.00000	841,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,906.00000	2,968,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		709.00000	676,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,311.00000	3,379,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.79000	8.77200		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,353.00000	2,298,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,473.00000	2,515,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,493.00000	2,436,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,341.00000	2,382,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,218.00000	2,165,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,610.00000	2,655,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.91300	8.89400		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,308.00000	3,249,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,751.00000	2,792,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,454.00000	3,393,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,636.00000	2,675,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,157.00000	3,099,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,862.00000	2,904,000	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			8.61200	8.58500		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		516.00000	439,000	8.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.50	Put		1,033.00000	1,119,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		645.00000	557,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		857.00000	933,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		405.00000	339,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,227.00000	1,325,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.71500	8.68700		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		783.00000	730,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,417.00000	3,529,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		873.00000	816,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,200.00000	3,309,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		700.00000	651,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,641.00000	3,758,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.82200	8.79300		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,399.00000	2,310,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,648.00000	2,726,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,546.00000	2,454,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,506.00000	2,581,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,257.00000	2,171,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,796.00000	2,877,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.93400	8.90300		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,495.00000	3,395,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,951.00000	3,025,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,650.00000	3,548,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,827.00000	2,899,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,344.00000	3,247,000	10.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Put		3,080.00000	3,157,000	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			8.89100	8.84800		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		165.00000	115,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,988.00000	3,275,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		227.00000	162,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,634.00000	2,906,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		118.00000	80,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,361.00000	3,660,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.96400	8.91900		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,132.00000	1,020,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,505.00000	4,741,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,256.00000	1,135,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,214.00000	4,441,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,016.00000	913,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,808.00000	5,053,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,582.00000	8,260,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		264.00000	290,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.03700	8.99200		15.75	0.00	0	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,557.00000	2,403,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Put		4,449.00000	4,638,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,725.00000	2,564,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,220.00000	4,402,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,398.00000	2,250,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,691.00000	4,886,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.11200	9.06500		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,075.00000	3,889,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,569.00000	4,737,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,262.00000	4,071,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,375.00000	4,538,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,891.00000	3,711,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,768.00000	4,942,000	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			125.61228	125.59038			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		410.00000	388,000		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		460.00000	438,000		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		360.00000	338,000		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			1.61700	1.62000			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,864.00000	2,881,000		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		3,135.00000	3,151,000		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		2,593.00000	2,609,000		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			2.42600	2.41800			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		1,621.00000	1,698,000		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		1,136.00000	1,212,000		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		2,110.00000	2,186,000		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			8.94300	8.92000			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		7,848.00000	8,031,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		7,393.00000	7,576,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		8,306.00000	8,489,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.02300	9.00000			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		8,446.00000	8,626,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,994.00000	8,174,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,902.00000	9,082,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.10700	9.08300			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		2,634.00000	2,819,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		2,231.00000	2,416,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		3,041.00000	3,226,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.19500	9.17000			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1,308.00000	1,497,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		920.00000	1,109,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,698.00000	1,888,000		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	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,856.42000	13,758.79000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,588.00000	3,564,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		2,588.00000	3,564,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		2,588.00000	3,564,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			340.39900	340.87200			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			345.10200	345.58000			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04720	1.03870		13.32	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		179.00000	214,000	13.32	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		292.00000	242,000	13.32	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		67.00000	81,000	15.16	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		680.00000	609,000	15.16	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		457.00000	525,000	12.55	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		70.00000	53,000	12.55	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06740	1.05860		13.92	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		262.00000	288,000	15.12	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		676.00000	614,000	15.12	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		160.00000	176,000	16.46	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		1,074.00000	1,002,000	16.46	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		438.00000	481,000	13.92	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		352.00000	307,000	13.92	0.00	0	0.00
Total for Derivatives :							432,076,713.20	24,486	1,011,971.00

i-Bonds

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2D3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN0	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			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	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A2	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00

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			5.84000	5.82500			0.00	0	0.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.79000	7.77500			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			8.79000	8.77000			0.00	0	0.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.30000	1.30000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.64000	2.63000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.39000	7.39000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.71000	2.69000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.30500	8.29000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.44000	8.41500			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			7.06000	7.06000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.53500	8.51500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.59000	8.56000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.87500	8.83000			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	2.14000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.70000	2.69000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.92500	8.90000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN79€	On	18/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN79€	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	20/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	04/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN80€	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:						432,076,713.20	24,486	1,011,971.00	