

Daily MTM Report

Daily summary for: 14/04/2011

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			6.89910	6.82400		13.08	140,907,218.40	20,424	413,929.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		19.00000	24,000	15.48	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		645.00000	575,000	15.48	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		16.00000	20,000	15.69	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		692.00000	621,000	15.69	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		22.00000	28,000	15.26	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		598.00000	529,000	15.26	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		222.00000	272,000	13.81	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		98.00000	73,000	13.81	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		419.00000	357,000	14.39	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		43.00000	56,000	14.39	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		297.00000	242,000	13.74	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		71.00000	91,000	13.74	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,179.00000	1,105,000	17.87	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		3.00000	4,000	17.87	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		982.00000	909,000	17.00	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		6.00000	8,000	17.00	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		463.00000	398,000	14.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		37.00000	47,000	14.61	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		31.00000	40,000	14.82	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		507.00000	441,000	14.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		337.00000	278,000	13.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		61.00000	77,000	13.95	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		260.00000	208,000	13.52	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		84.00000	107,000	13.52	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		552.00000	485,000	15.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		26.00000	34,000	15.04	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		225.00000	176,000	13.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		99.00000	125,000	13.30	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		255.00000	309,000	14.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		81.00000	60,000	14.00	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		135.00000	173,000	13.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		161.00000	124,000	13.27	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		192.00000	147,000	13.08	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		116.00000	146,000	13.08	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		369.00000	431,000	14.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		45.00000	32,000	14.54	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		137.00000	105,000	13.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		161.00000	204,000	13.45	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		116.00000	88,000	13.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		190.00000	237,000	13.63	0.00	0	175.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			7.00040	6.92490		14.37	560,032.00	80	115,735.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		56.00000	62,000	19.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,181.00000	1,112,000	19.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		53.00000	59,000	19.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,228.00000	1,159,000	19.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		60.00000	66,000	18.78	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,135.00000	1,066,000	18.78	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		951.00000	884,000	17.90	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		76.00000	84,000	17.90	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		130.00000	146,000	16.14	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		605.00000	546,000	16.14	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		330.00000	374,000	14.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		205.00000	174,000	14.46	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		277.00000	316,000	14.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		252.00000	216,000	14.42	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		646.00000	586,000	16.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		121.00000	136,000	16.36	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		773.00000	710,000	17.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		98.00000	110,000	17.02	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		389.00000	438,000	14.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		164.00000	138,000	14.50	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.09920	7.02350		14.73	28,524,585.60	4,018	12,078.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		237.00000	259,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		564.00000	510,000	15.60	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		224.00000	245,000	15.78	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		601.00000	546,000	15.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		251.00000	274,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		528.00000	475,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.20340	7.12620		15.09	0.00	0	888.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		460.00000	500,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		370.00000	333,000	15.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		436.00000	475,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		396.00000	358,000	15.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		485.00000	527,000	15.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		345.00000	310,000	15.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		478.00000	520,000	15.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		352.00000	317,000	15.00	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.16910	9.09190		18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,420.00000	1,440,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,528.00000	1,471,000	18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,403.00000	1,424,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,561.00000	1,505,000	18.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,436.00000	1,457,000	18.45	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,494.00000	1,438,000	18.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.89910	6.82400			13.08	0.00	0	280.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			7,143.00000	9,104,000	13.74	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			29,743.00000	24,194,000	13.74	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			6,057.00000	7,741,000	13.95	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			33,657.00000	27,831,000	13.95	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		8,408.00000	10,679,000	13.52		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		26,008.00000	20,769,000	13.52		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2,619.00000	3,362,000	15.04		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		55,219.00000	48,452,000	15.04		0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.00040	6.92490		14.37		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		20,153.00000	22,712,000	14.82		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		37,663.00000	32,672,000	14.82		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		18,697.00000	21,066,000	15.04		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		41,207.00000	36,026,000	15.04		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		21,733.00000	24,495,000	14.59		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		34,243.00000	29,455,000	14.59		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.28220	11.11280		12.54		3,960,052.20	351	26,521.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		49.00000	71,000	14.03		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		786.00000	639,000	14.03		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		44.00000	63,000	14.17		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		831.00000	681,000	14.17		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		54.00000	79,000	13.90		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		741.00000	597,000	13.90		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		456.00000	589,000	13.01		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		93.00000	57,000	13.01		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		452.00000	331,000	12.95		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		115.00000	163,000	12.95		0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		93.00000	133,000	13.22		0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		530.00000	401,000	13.22		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		39.00000	57,000	14.30	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		876.00000	725,000	14.30	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.43060	11.25960		13.95	0.00	0	30,055.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		323.00000	389,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		563.00000	458,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		307.00000	370,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		597.00000	489,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		340.00000	409,000	13.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		530.00000	428,000	13.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		276.00000	334,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		666.00000	553,000	14.37	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		174.00000	211,000	15.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,014.00000	880,000	15.30	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.57150	11.39920		14.29	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		444.00000	515,000	14.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		695.00000	594,000	14.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		427.00000	496,000	14.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		728.00000	625,000	14.55	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		461.00000	534,000	14.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		662.00000	563,000	14.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		292.00000	340,000	15.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,093.00000	969,000	15.40	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08290	0.08130		14.54	1,658.00	20	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		103.00000	141,000	17.04	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		473.00000	351,000	17.04	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		12.00000	19,000	21.44	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,382.00000	1,229,000	21.44	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		659.00000	801,000	15.18	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		29.00000	11,000	15.18	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08420	0.08260		19.61	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		502.00000	599,000	16.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		242.00000	179,000	16.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		180.00000	216,000	19.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		920.00000	796,000	19.61	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,272.00000	1,429,000	15.01	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		12.00000	9,000	15.01	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.96510	9.88390		11.76	1,504,730.10	151	15,706.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		238.00000	287,000	12.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		154.00000	122,000	12.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		210.00000	255,000	11.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		176.00000	140,000	11.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		269.00000	321,000	12.20	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		135.00000	106,000	12.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.08240	10.00060		13.14	0.00	0	51,067.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		544.00000	599,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		193.00000	167,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		513.00000	566,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		212.00000	184,000	13.13	0.00	0	0.00

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€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		577.00000	633,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		176.00000	151,000	13.13	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.19120	10.10880		13.51	81,529.60	8	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		615.00000	664,000	13.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		306.00000	273,000	13.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		586.00000	634,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		327.00000	293,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		644.00000	695,000	13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		285.00000	254,000	13.39	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			373.82000	373.37800			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			379.18300	378.73400			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			343.74700	343.39400			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			348.67900	348.32000			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.21160	7.13110		9.75	8,855,844.80	1,228	12,696.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		491.00000	568,000	11.97	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		10.00000	6,000	11.97	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		445.00000	520,000	11.77	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		14.00000	8,000	11.77	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		539.00000	617,000	12.17	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		8.00000	5,000	12.17	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.22740	7.14630		10.62	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		545.00000	615,000	11.64	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		49.00000	38,000	11.64	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		504.00000	572,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		58.00000	45,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		587.00000	659,000	11.73	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		41.00000	32,000	11.73	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.24520	7.16480		10.96	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		588.00000	669,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		73.00000	74,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		549.00000	630,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		84.00000	85,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		643.00000	709,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		78.00000	64,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.18490	8.12150		13.44	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,328.00000	1,369,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		507.00000	484,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,300.00000	1,341,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		529.00000	506,000	12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,356.00000	1,398,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		485.00000	463,000	12.82	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.16090	7.08250		10.17	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		240.00000	300,000	11.47	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		58.00000	39,000	11.47	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		203.00000	260,000	11.21	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		71.00000	49,000	11.21	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		278.00000	342,000	11.73	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		46.00000	31,000	11.73	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.24970	7.16900		11.08	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		175.00000	211,000	11.08	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		256.00000	211,000	11.08	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		157.00000	190,000	11.22	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		288.00000	240,000	11.22	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		194.00000	238,000	11.17	0.00	0	0.00	
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		225.00000	188,000	11.17	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future			7.73580	7.63550		14.14	0.00	0	900.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		571.00000	661,000	16.84	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		36.00000	25,000	16.84	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		528.00000	616,000	16.63	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		43.00000	30,000	16.63	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		615.00000	707,000	17.04	0.00	0	0.00	
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		30.00000	21,000	17.04	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future			7.85190	7.75060		15.13	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		360.00000	420,000	15.17	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		259.00000	218,000	15.17	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		334.00000	391,000	15.16	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		283.00000	239,000	15.16	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		388.00000	450,000	15.18	0.00	0	0.00	
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		237.00000	198,000	15.18	0.00	0	0.00	
CRD1 On	05/05/2011	Index Future			155.58800	155.47400			0.00	0	2.00	
CRD1 On	04/08/2011	Index Future			157.73800	157.62200			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			344.82400	344.47400			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		45,260.00000	41,760,000		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		45,360.00000	41,860,000		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		45,160.00000	41,660,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			349.77100	349.41500			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		14,150.00000	17,710,000		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		14,050.00000	17,610,000		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		14,250.00000	17,810,000		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			150.08900	150.08400			0.00	0	65.00
IGOV	On	04/08/2011	Index Future			152.24300	152.23700			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			406.21300	406.60900			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.61000	5.61000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.63000	5.63000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.68000	5.68000			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.78000	5.78000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.89000	5.89000			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.33000	6.33000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.80000	6.80000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.29000	7.29000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.70000	7.69000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			8.05000	8.04000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.37000	8.36000			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			337.57400	337.20400			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			342.41800	342.04100			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			7.79900	7.82000		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		316.00000	341,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		603.00000	542,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		406.00000	437,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		488.00000	433,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		240.00000	260,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		732.00000	666,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		178.00000	194,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		875.00000	805,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.95200	7.97500		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		397.00000	416,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,239.00000	2,170,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		450.00000	471,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,097.00000	2,029,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		350.00000	367,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,388.00000	2,317,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		3,198.00000	3,119,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		173.00000	183,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,959.00000	1,893,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		508.00000	530,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		789.00000	821,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,464.00000	1,407,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,600.00000	1,651,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		740.00000	702,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			8.12400	8.14900		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		1,699.00000	1,745,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,336.00000	1,292,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,802.00000	1,849,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,260.00000	1,217,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,600.00000	1,644,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,417.00000	1,371,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.32200	8.35000		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,104.00000	2,153,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,602.00000	1,557,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,201.00000	2,251,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,532.00000	1,488,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,009.00000	2,057,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,674.00000	1,628,000	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			8.80000	8.81100		10.25	0.00	0	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		914.00000	931,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,481.00000	1,396,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,126.00000	1,149,000	10.15	0.00	0	1.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,228.00000	1,149,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		729.00000	742,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,764.00000	1,675,000	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		7,892.00000	7,790,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3.00000	3,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.89400	8.90500		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		783.00000	795,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,967.00000	6,879,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		883.00000	896,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,578.00000	6,491,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		694.00000	705,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,370.00000	7,281,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		6,200.00000	6,115,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		992.00000	1,007,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,910.00000	3,839,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,026.00000	2,055,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,085.00000	3,126,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,677.00000	2,619,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		7,570.00000	7,646,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		677.00000	653,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.98900	9.00100		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,015.00000	4,060,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		4,024.00000	3,962,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,243.00000	4,291,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,808.00000	3,749,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,792.00000	3,836,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		4,247.00000	4,184,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.08700	9.09900		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		4,576.00000	4,620,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		5,445.00000	5,384,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,791.00000	4,836,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		5,220.00000	5,160,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,366.00000	4,408,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,677.00000	5,614,000	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			208.75934	208.75493			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,455.00000	1,459,000		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		1,405.00000	1,409,000		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		1,505.00000	1,509,000		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			231.67242	231.65912			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		341.00000	328,000		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		391.00000	378,000		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		291.00000	278,000		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			7.39600	7.41800		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,092.00000	1,154,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		36.00000	27,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,238.00000	1,302,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		24.00000	17,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		951.00000	1,009,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		53.00000	40,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.53600	7.55900		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		412.00000	432,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,340.00000	1,291,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		464.00000	486,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,241.00000	1,194,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		365.00000	382,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,444.00000	1,392,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.69100	7.71700		3.50	0.00	0	45.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,560.00000	1,602,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		779.00000	749,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,648.00000	1,691,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		729.00000	700,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,473.00000	1,514,000	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		829.00000	798,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.87100	7.89900		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,811.00000	1,853,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		918.00000	888,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,893.00000	1,936,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		873.00000	845,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,731.00000	1,772,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		964.00000	934,000	3.56	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.36400	0.36500			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,599.00000	41,628,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		42,627.00000	42,656,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		40,560.00000	40,590,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.30600	8.33200		5.75	0.00	0	517.00
R203	On	05/05/2011	Bond Future	8.25	Call		383.00000	422,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		781.00000	694,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		487.00000	534,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		642.00000	563,000	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		296.00000	327,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		938.00000	843,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.43600	8.46400		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		545.00000	576,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,737.00000	2,637,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		612.00000	645,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,565.00000	2,467,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		484.00000	512,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,916.00000	2,813,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.57700	8.60600		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,674.00000	1,731,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		2,150.00000	2,077,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,784.00000	1,843,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		2,035.00000	1,964,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,568.00000	1,622,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,270.00000	2,194,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.73100	8.76300		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,375.00000	2,442,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,431.00000	2,360,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,489.00000	2,558,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,330.00000	2,262,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,264.00000	2,328,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,535.00000	2,461,000	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			8.44500	8.46700		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		748.00000	801,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		569.00000	502,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		905.00000	966,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		455.00000	396,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		609.00000	653,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		702.00000	626,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.56700	8.59000		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		485.00000	507,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,657.00000	3,558,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		547.00000	571,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,445.00000	3,348,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		428.00000	448,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,875.00000	3,774,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.69400	8.71700		7.75	0.00	0	2,034.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,344.00000	2,400,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		2,176.00000	2,115,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,480.00000	2,539,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		2,058.00000	2,000,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,212.00000	2,266,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		2,299.00000	2,235,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.82900	8.85300		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,225.00000	3,287,000	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		2,504.00000	2,448,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,364.00000	3,427,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,399.00000	2,344,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,090.00000	3,150,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,613.00000	2,555,000	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			7.06700	7.08800		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,003.00000	1,050,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		12.00000	8,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,118.00000	1,167,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		7.00000	5,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		890.00000	936,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		18.00000	13,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.21600	7.24000		2.50	0.00	0	2,805.00
R206	On	04/08/2011	Bond Future	7.00	Call		318.00000	335,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		848.00000	812,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		362.00000	380,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		781.00000	746,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		280.00000	295,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		921.00000	883,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.38200	7.41000		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		1,158.00000	1,192,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		485.00000	463,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,224.00000	1,259,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		453.00000	432,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,094.00000	1,127,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		520.00000	497,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.59000	7.62100		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,286.00000	1,319,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		619.00000	597,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,343.00000	1,377,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		588.00000	567,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,230.00000	1,261,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		651.00000	627,000	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			8.54400	8.56000		7.50	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		527.00000	551,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		872.00000	804,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		658.00000	688,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		715.00000	654,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		414.00000	433,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,047.00000	975,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.65900	8.67600		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		755.00000	777,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,169.00000	3,096,000	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		841.00000	865,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,968.00000	2,897,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		676.00000	695,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,379.00000	3,303,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.77200	8.79000		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,298.00000	2,341,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,515.00000	2,461,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,436.00000	2,481,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,382.00000	2,329,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,165.00000	2,206,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,655.00000	2,598,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.89500	8.91300		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,249.00000	3,295,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,792.00000	2,743,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,393.00000	3,441,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,675.00000	2,628,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,099.00000	3,144,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,904.00000	2,854,000	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			8.59100	8.61200		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		439.00000	470,000	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		1,119.00000	1,023,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		557.00000	596,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		933.00000	845,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		339.00000	363,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,325.00000	1,222,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.69300	8.71500		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		730.00000	760,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,529.00000	3,429,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		816.00000	849,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,309.00000	3,212,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		651.00000	678,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,758.00000	3,655,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.79900	8.82200		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,310.00000	2,369,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,726.00000	2,652,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,454.00000	2,515,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,581.00000	2,509,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,171.00000	2,228,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,877.00000	2,802,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.91000	8.93400		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,395.00000	3,463,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		3,025.00000	2,958,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,548.00000	3,617,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,899.00000	2,833,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,247.00000	3,312,000	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		3,157.00000	3,087,000	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			8.87500	8.89100		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		115.00000	118,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,275.00000	3,153,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		162.00000	167,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,906.00000	2,786,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		80.00000	81,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,660.00000	3,536,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.94800	8.96400		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,020.00000	1,046,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,741.00000	4,644,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,135.00000	1,164,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,441.00000	4,346,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		913.00000	937,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,053.00000	4,954,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,260.00000	8,368,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		290.00000	274,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.02100	9.03700		15.75	0.00	0	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,403.00000	2,446,000	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		4,638.00000	4,560,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,564.00000	2,610,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,402.00000	4,326,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,250.00000	2,291,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,886.00000	4,805,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.09500	9.11200		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,889.00000	3,946,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,737.00000	4,666,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,071.00000	4,129,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,538.00000	4,469,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,711.00000	3,766,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,942.00000	4,870,000	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			125.61976	125.61228			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		388.00000	380,000		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		438.00000	430,000		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		338.00000	330,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.61100	1.61700			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,881.00000	2,914,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,151.00000	3,185,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,609.00000	2,643,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.43600	2.42600			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		1,698.00000	1,793,000		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		1,212.00000	1,308,000		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		2,186.00000	2,282,000		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			8.93200	8.94300			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		8,031.00000	7,944,000		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		7,576.00000	7,489,000		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		8,489.00000	8,402,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.01200	9.02300			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		8,626.00000	8,540,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		8,174.00000	8,088,000		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		9,082.00000	8,996,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.09500	9.10700			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		2,819.00000	2,727,000		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		2,416.00000	2,323,000		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		3,226.00000	3,134,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.18300	9.19500			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		1,497.00000	1,406,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		1,109.00000	1,018,000		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		1,888.00000	1,797,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011			14,010.81000	13,856.42000			0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Call		3,564.00000	5,108,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Call		3,564.00000	5,108,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Call		3,564.00000	5,108,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011			340.74100	340.39900			0.00	0	100.00
TRT1	On	04/08/2011			345.44900	345.10200			0.00	0	0.00
YUAN/FO	On	13/06/2011			1.05860	1.04720		12.97	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.05	Call		214.00000	267,000	12.97	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.05	Put		242.00000	181,000	12.97	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.10	Call		81.00000	100,000	14.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.10	Put		609.00000	514,000	14.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.00	Call		525.00000	619,000	12.43	0.00	0	0.00
YUAN/FO	On	13/06/2011	1.00	Put		53.00000	33,000	12.43	0.00	0	0.00
YUAN/FO	On	19/09/2011			1.07840	1.06740		13.70	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.10	Call		288.00000	324,000	14.81	0.00	0	0.00
YUAN/FO	On	19/09/2011	1.10	Put		614.00000	540,000	14.81	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		176.00000	197,000	16.12		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		1,002.00000	913,000	16.12		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		481.00000	541,000	13.70		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		307.00000	257,000	13.70		0.00	0	0.00
Total for Derivatives :								184,395,650.70	26,280	1,016,286.00

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
ACL108On	28/12/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ADB035On	09/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
AIR01 On	15/03/2019	Spot Bond	100.00000	100.00000			0.00	0	0.00
AIR02 On	30/04/2023	Spot Bond	100.00000	100.00000			0.00	0	0.00
AIR03 On	09/03/2016	Spot Bond	100.00000	100.00000			0.00	0	0.00
AIRL01 On	30/04/2028	Spot Bond	100.00000	100.00000			0.00	0	0.00
AIRL02 On	18/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00

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
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

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			5.82000	5.84000			0.00	0	0.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.77000	7.79000			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			8.78000	8.79000			0.00	0	0.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.30000	1.30000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.64000	2.64000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.37000	7.39000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.71000	2.71000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.28000	8.30500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.42000	8.44000			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			7.04000	7.06000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.52000	8.53500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.57000	8.59000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.86000	8.87500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71000	2.71000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13500	2.14000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.71000	2.70000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.91500	8.92500			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:						184,395,650.70	26,280	1,016,286.00	