



Daily MTM Report

Daily summary for: 19/04/2011

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			6.88840	6.94450		13.20	79,471,470.80	11,537	413,456.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		27.00000	21,000	15.72	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		533.00000	583,000	15.72	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		22.00000	17,000	15.95	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		578.00000	629,000	15.95	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		32.00000	25,000	15.49	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		488.00000	537,000	15.49	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		303.00000	260,000	13.94	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		59.00000	72,000	13.94	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		318.00000	361,000	14.58	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		62.00000	49,000	14.58	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		209.00000	245,000	13.89	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		103.00000	83,000	13.89	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,060.00000	1,115,000	18.23	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		4.00000	3,000	18.23	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		864.00000	918,000	17.32	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		8.00000	6,000	17.32	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		359.00000	404,000	14.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		53.00000	42,000	14.80	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		44.00000	35,000	15.03	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		400.00000	447,000	15.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		243.00000	282,000	14.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		87.00000	70,000	14.12	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		176.00000	210,000	13.66	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		120.00000	98,000	13.66	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		443.00000	491,000	15.26	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		37.00000	29,000	15.26	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		147.00000	177,000	13.43	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		141.00000	115,000	13.43	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		342.00000	297,000	14.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		48.00000	59,000	14.13	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		198.00000	162,000	13.39	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		104.00000	124,000	13.39	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		124.00000	147,000	13.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		168.00000	135,000	13.20	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		469.00000	419,000	14.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		25.00000	31,000	14.68	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		87.00000	104,000	13.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		231.00000	192,000	13.57	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		72.00000	87,000	13.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		266.00000	225,000	13.76	0.00	0	175.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			6.98920	7.04620		14.64	3,222,021.20	461	112,466.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		66.00000	61,000	19.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,070.00000	1,122,000	19.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		62.00000	57,000	19.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,116.00000	1,168,000	19.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		70.00000	65,000	19.12	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,024.00000	1,076,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		844.00000	894,000	18.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		90.00000	83,000	18.22	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		157.00000	143,000	16.43	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		511.00000	554,000	16.43	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		403.00000	367,000	14.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		157.00000	178,000	14.68	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		343.00000	310,000	14.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		197.00000	221,000	14.66	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		550.00000	594,000	16.66	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		146.00000	133,000	16.66	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		672.00000	719,000	17.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		118.00000	108,000	17.33	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		469.00000	430,000	14.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		123.00000	141,000	14.70	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.08720	7.14540		14.90	0.00	0	11,931.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		276.00000	255,000	15.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		481.00000	518,000	15.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		261.00000	241,000	15.97	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		516.00000	554,000	15.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		292.00000	270,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		447.00000	483,000	15.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.19100	7.25030		15.25	0.00	0	888.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		529.00000	494,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		315.00000	339,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		503.00000	468,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		339.00000	363,000	15.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		556.00000	520,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		292.00000	315,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		549.00000	512,000	15.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		299.00000	321,000	15.13	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.16120	9.21590		18.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,439.00000	1,411,000	18.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,423.00000	1,450,000	18.22	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,422.00000	1,394,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,456.00000	1,483,000	18.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,456.00000	1,428,000	18.17	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,390.00000	1,417,000	18.17	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.88840	6.94450			13.20	0.00	0	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			10,265.00000	8,274,000	13.89	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			20,815.00000	24,434,000	13.89	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			8,720.00000	6,982,000	14.12	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			24,270.00000	28,142,000	14.12	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		12,046.00000	9,778,000	13.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		17,596.00000	20,938,000	13.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		3,745.00000	2,921,000	15.26	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		44,295.00000	49,081,000	15.26	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.98920	7.04620		14.64	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		24,472.00000	22,257,000	15.09	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		29,852.00000	33,337,000	15.09	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		22,694.00000	20,640,000	15.31	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		33,074.00000	36,720,000	15.31	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		26,392.00000	24,008,000	14.86	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		26,772.00000	30,088,000	14.86	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.23660	11.24650		12.76	5,944,161.40	529	26,987.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		63.00000	60,000	14.47	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		667.00000	673,000	14.47	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		56.00000	53,000	14.61	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		710.00000	716,000	14.61	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		70.00000	67,000	14.33	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		624.00000	630,000	14.33	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		556.00000	547,000	13.23	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		60.00000	60,000	13.23	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		352.00000	356,000	13.33	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		148.00000	143,000	13.33	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		120.00000	115,000	13.61	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		424.00000	428,000	13.61	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		51.00000	48,000	14.75	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		755.00000	761,000	14.75	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.38430	11.39490		14.12	1,138,430.00	100	29,945.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		372.00000	368,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		477.00000	484,000	14.33	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		354.00000	350,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		509.00000	516,000	14.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		392.00000	387,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		447.00000	453,000	14.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		319.00000	316,000	14.66	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		574.00000	582,000	14.66	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		201.00000	199,000	15.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		906.00000	915,000	15.63	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.52420	11.53600		14.34	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		497.00000	491,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		611.00000	617,000	14.60	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		478.00000	473,000	14.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		642.00000	649,000	14.69	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		516.00000	510,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		580.00000	586,000	14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		327.00000	324,000	15.59	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		991.00000	1,000,000	15.59	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08350	0.08440		14.28	835.00	10	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		191.00000	152,000	16.80	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		251.00000	302,000	16.80	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		25.00000	19,000	21.31	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,085.00000	1,169,000	21.31	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		945.00000	857,000	15.43	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		5.00000	7,000	15.43	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08480	0.08570		19.35	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		700.00000	633,000	16.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		130.00000	153,000	16.03	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		255.00000	225,000	19.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		685.00000	745,000	19.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,575.00000	1,487,000	15.01	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		5.00000	7,000	15.01	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.84690	9.85600		11.81	9,718,890.30	987	16,974.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		214.00000	206,000	11.93	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		158.00000	159,000	11.93	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		187.00000	179,000	11.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		181.00000	182,000	11.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		244.00000	235,000	12.06	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		138.00000	138,000	12.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.96260	9.97150		13.06	0.00	0	51,077.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		520.00000	512,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		199.00000	199,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		489.00000	481,000	13.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		218.00000	218,000	13.12	0.00	0	0.00

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€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		553.00000	544,000	13.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		182.00000	181,000	13.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.06940	10.08060		13.49	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		595.00000	584,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		314.00000	315,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		567.00000	556,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		336.00000	337,000	13.47	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		624.00000	613,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		293.00000	294,000	13.46	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			375.56700	374.61800			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			380.96300	379.99800			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			345.31700	344.54100			452,365,270.00	131	939.00
ALBI	On	04/08/2011	Index Future			350.27800	349.48900			458,864,180.00	131	131.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.18980	7.22020		9.77	0.00	0	12,696.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		576.00000	546,000	12.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		6.00000	6,000	12.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		528.00000	498,000	11.80	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		8.00000	8,000	11.80	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		624.00000	594,000	12.21	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		4.00000	4,000	12.21	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20600	7.23660		10.67	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		622.00000	593,000	11.54	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		35.00000	37,000	11.54	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		579.00000	551,000	11.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		42.00000	45,000	11.46	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		666.00000	637,000	11.62	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		29.00000	31,000	11.62	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.22380	7.25570		10.92	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		676.00000	649,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		70.00000	75,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		637.00000	594,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		81.00000	70,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		716.00000	689,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		60.00000	65,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.13890	8.15410		13.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,368.00000	1,352,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		514.00000	513,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,338.00000	1,322,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		534.00000	533,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,398.00000	1,382,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		494.00000	493,000	13.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.18660	7.14050		10.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		283.00000	322,000	12.06	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		43.00000	35,000	12.06	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		244.00000	281,000	11.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		54.00000	44,000	11.81	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		325.00000	364,000	12.31	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		35.00000	27,000	12.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.27270	7.22750		11.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		199.00000	221,000	11.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		222.00000	198,000	11.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		179.00000	199,000	11.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		252.00000	226,000	11.30	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		221.00000	249,000	11.27	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		194.00000	176,000	11.27	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.67380	7.73690		13.98	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		660.00000	600,000	16.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		23.00000	26,000	16.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		614.00000	555,000	16.40	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		27.00000	31,000	16.40	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		706.00000	646,000	16.89	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		19.00000	22,000	16.89	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.78930	7.85440		15.20	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		418.00000	378,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		214.00000	239,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		390.00000	351,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		236.00000	262,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		448.00000	406,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		194.00000	217,000	15.21	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			156.28000	155.99900			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			158.44000	158.15600			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			346.37300	345.59900			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		34,010.00000	26,270,000		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		34,110.00000	26,370,000		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		33,910.00000	26,170,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			351.35000	350.56300			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		25,630.00000	33,500,000		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		25,530.00000	33,400,000		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		25,730.00000	33,600,000		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			150.35600	150.43800			0.00	0	65.00
IGOV	On	04/08/2011	Index Future			152.51600	152.59800			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			407.11400	406.98200			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			5.57600	5.57700			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.58900	5.60800			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.60700	5.62700			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63400	5.65800			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.73400	5.75700			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.81300	5.83400			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.25800	6.28900			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.67100	6.72000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.14500	7.19300			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.56200	7.60600			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.90400	7.95900			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.21900	8.29000			0.00	290	290.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			339.25100	338.46100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			344.12500	343.32200			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			7.69800	7.75500		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		381.00000	496,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		401.00000	283,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		491.00000	626,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		307.00000	208,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		288.00000	383,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		514.00000	375,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		211.00000	288,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		642.00000	485,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.84200	7.90400		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		450.00000	516,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,019.00000	1,846,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		509.00000	581,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,883.00000	1,715,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		397.00000	457,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,162.00000	1,983,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,950.00000	2,746,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		198.00000	234,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,751.00000	1,590,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		573.00000	651,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		881.00000	987,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,282.00000	1,149,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,752.00000	1,910,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		619.00000	538,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			8.00400	8.07200		4.25	0.00	0	3,684.00

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		1,836.00000	1,977,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,195.00000	1,091,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,944.00000	2,089,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,124.00000	1,023,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,732.00000	1,868,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,271.00000	1,161,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.19300	8.26700		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,245.00000	2,388,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,464.00000	1,358,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,347.00000	2,493,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,399.00000	1,296,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,146.00000	2,286,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,532.00000	1,423,000	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			8.71800	8.76300		10.25	0.00	0	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		976.00000	1,163,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,097.00000	864,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,217.00000	1,435,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		873.00000	671,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		767.00000	924,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,356.00000	1,093,000	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		7,445.00000	7,025,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2.00000	2,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.80800	8.85500		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		834.00000	922,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,562.00000	6,220,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		940.00000	1,037,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,179.00000	5,846,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		739.00000	818,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,959.00000	6,608,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		5,809.00000	5,484,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,056.00000	1,162,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,584.00000	3,331,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,155.00000	2,333,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,270.00000	3,504,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,407.00000	2,211,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		7,915.00000	8,279,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		566.00000	500,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.90000	8.94900		11.75	2,460,222.45	21	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,209.00000	4,439,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,754.00000	3,544,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,446.00000	4,683,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,547.00000	3,344,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,979.00000	4,200,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,970.00000	3,751,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.99600	9.04600		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		4,766.00000	4,985,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		5,171.00000	4,950,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		4,988.00000	5,212,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,953.00000	4,737,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,550.00000	4,762,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,397.00000	5,169,000	12.30	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			208.71404	208.76871			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,469.00000	1,414,000		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		1,419.00000	1,364,000		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		1,519.00000	1,464,000		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			232.64530	232.57954			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		580.00000	645,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		530.00000	595,000		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		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		630.00000	695,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.29600	7.35300		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,275.00000	1,452,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		10.00000	4,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,429.00000	1,608,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		6.00000	2,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,124.00000	1,298,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		17.00000	8,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.42600	7.48800		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		468.00000	535,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,184.00000	1,065,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		526.00000	598,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,091.00000	977,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		415.00000	477,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,282.00000	1,158,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.57100	7.63900		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,683.00000	1,805,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		685.00000	618,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,775.00000	1,900,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		640.00000	575,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,593.00000	1,711,000	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		733.00000	661,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.73900	7.81400		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,937.00000	2,060,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		826.00000	756,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,022.00000	2,147,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		785.00000	717,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,853.00000	1,974,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		869.00000	797,000	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			0.37100	0.35400			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,921.00000	41,423,000		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		42,949.00000	42,451,000		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		40,882.00000	40,385,000		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			8.22700	8.28300		5.75	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		417.00000	537,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		577.00000	425,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		536.00000	678,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		453.00000	323,000	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		316.00000	415,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		720.00000	547,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.35200	8.41200		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		587.00000	666,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,536.00000	2,334,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		658.00000	744,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,368.00000	2,173,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		521.00000	593,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,710.00000	2,501,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.48700	8.55100		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,769.00000	1,909,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,999.00000	1,850,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,883.00000	2,029,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,887.00000	1,745,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,658.00000	1,793,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		2,113.00000	1,960,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.63700	8.70500		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,483.00000	2,636,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,289.00000	2,149,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,601.00000	2,758,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,193.00000	2,056,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,369.00000	2,517,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,391.00000	2,245,000	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			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011			8.36600	8.41300		6.75	0.00	0	100.00
R204	On	05/05/2011	8.50	Call		844.00000	1,000,000	6.66	0.00	0	0.00
R204	On	05/05/2011	8.50	Put		370.00000	269,000	6.66	0.00	0	0.00
R204	On	05/05/2011	8.55	Call		1,024.00000	1,198,000	6.68	0.00	0	0.00
R204	On	05/05/2011	8.55	Put		279.00000	196,000	6.68	0.00	0	0.00
R204	On	05/05/2011	8.45	Call		682.00000	818,000	6.64	0.00	0	0.00
R204	On	05/05/2011	8.45	Put		480.00000	359,000	6.64	0.00	0	0.00
R204	On	04/08/2011			8.48400	8.53300		7.50	0.00	0	0.00
R204	On	04/08/2011	8.00	Call		527.00000	585,000	7.22	0.00	0	0.00
R204	On	04/08/2011	8.00	Put		3,398.00000	3,197,000	7.22	0.00	0	0.00
R204	On	04/08/2011	8.05	Call		594.00000	658,000	7.23	0.00	0	0.00
R204	On	04/08/2011	8.05	Put		3,191.00000	2,996,000	7.23	0.00	0	0.00
R204	On	04/08/2011	7.95	Call		465.00000	519,000	7.20	0.00	0	0.00
R204	On	04/08/2011	7.95	Put		3,611.00000	3,405,000	7.20	0.00	0	0.00
R204	On	03/11/2011			8.60600	8.65700		7.75	0.00	0	2,034.00
R204	On	03/11/2011	8.75	Call		2,480.00000	2,619,000	7.64	0.00	0	0.00
R204	On	03/11/2011	8.75	Put		2,005.00000	1,883,000	7.64	0.00	0	0.00
R204	On	03/11/2011	8.80	Call		2,622.00000	2,766,000	7.66	0.00	0	0.00
R204	On	03/11/2011	8.80	Put		1,893.00000	1,776,000	7.66	0.00	0	0.00
R204	On	03/11/2011	8.70	Call		2,342.00000	2,477,000	7.61	0.00	0	0.00
R204	On	03/11/2011	8.70	Put		2,122.00000	1,996,000	7.61	0.00	0	0.00
R204	On	02/02/2012			8.73700	8.79100		8.25	0.00	0	0.00
R204	On	02/02/2012	9.00	Call		3,374.00000	3,524,000	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		2,347.00000	2,229,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,517.00000	3,671,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,246.00000	2,132,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,234.00000	3,381,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,451.00000	2,331,000	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			6.96600	7.02300		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,151.00000	1,288,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		2.00000	1,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,270.00000	1,407,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		2.00000	0,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,034.00000	1,169,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		5.00000	1,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.10200	7.16700		2.50	0.00	0	2,805.00
R206	On	04/08/2011	Bond Future	7.00	Call		366.00000	423,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		735.00000	649,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		415.00000	477,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		673.00000	592,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		324.00000	376,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		804.00000	712,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.25300	7.32600		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		1,259.00000	1,357,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		419.00000	371,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,328.00000	1,428,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		389.00000	344,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,192.00000	1,287,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		450.00000	400,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.44400	7.52700		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,384.00000	1,479,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		550.00000	498,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,444.00000	1,541,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		523.00000	473,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,325.00000	1,419,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		579.00000	526,000	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			8.47000	8.51100		7.50	0.00	0	6,260.00
R207	On	05/05/2011	Bond Future	8.50	Call		573.00000	677,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		636.00000	504,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		723.00000	846,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		499.00000	386,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		443.00000	530,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		795.00000	646,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.58100	8.62400		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		810.00000	881,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,934.00000	2,764,000	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		902.00000	979,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,738.00000	2,574,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		725.00000	791,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,137.00000	2,962,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.69200	8.73700		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,415.00000	2,538,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,344.00000	2,222,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,558.00000	2,685,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,216.00000	2,097,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,276.00000	2,395,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,478.00000	2,351,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.81100	8.85800		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,382.00000	3,517,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,635.00000	2,521,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,531.00000	3,669,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,522.00000	2,411,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,229.00000	3,360,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,744.00000	2,626,000	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			8.52400	8.57400		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		441.00000	553,000	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		891.00000	699,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		572.00000	706,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		718.00000	548,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		332.00000	422,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,088.00000	874,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.62300	8.67500		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		763.00000	849,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,326.00000	3,103,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		853.00000	946,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,109.00000	2,894,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		680.00000	759,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,550.00000	3,321,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.72600	8.78000		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,399.00000	2,553,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,573.00000	2,414,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,547.00000	2,707,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,432.00000	2,279,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,256.00000	2,404,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,720.00000	2,555,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.83400	8.89000		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,503.00000	3,673,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,886.00000	2,739,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,658.00000	3,833,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,762.00000	2,620,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,350.00000	3,516,000	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		3,013.00000	2,862,000	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			8.84500	8.84800		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		97.00000	89,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,920.00000	2,888,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		144.00000	134,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,551.00000	2,517,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		64.00000	57,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,307.00000	3,276,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.91600	8.92000		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,073.00000	1,073,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,454.00000	4,423,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,195.00000	1,195,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,161.00000	4,129,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		960.00000	960,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,760.00000	4,729,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,549.00000	8,573,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		239.00000	232,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.98800	8.99200		15.75	0.00	0	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,508.00000	2,513,000	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		4,400.00000	4,374,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,676.00000	2,681,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,171.00000	4,145,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,350.00000	2,354,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,643.00000	4,616,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.06200	9.06600		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,027.00000	4,035,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,528.00000	4,506,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,214.00000	4,222,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,335.00000	4,313,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,844.00000	3,852,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,729.00000	4,707,000	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			125.67209	125.63504			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		365.00000	328,000		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		415.00000	378,000		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		315.00000	278,000		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			1.60500	1.61000			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,920.00000	2,948,000		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		3,191.00000	3,219,000		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		2,648.00000	2,676,000		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			2.41100	2.43400			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		1,774.00000	1,554,000		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		1,289.00000	1,069,000		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		2,262.00000	2,043,000		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			8.88600	8.91000			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		7,769.00000	7,577,000		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		7,314.00000	7,122,000		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		8,227.00000	8,035,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.96500	8.99000			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		8,368.00000	8,171,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,915.00000	7,718,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,824.00000	8,627,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.04600	9.07200			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		2,549.00000	2,348,000		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		2,146.00000	1,944,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		2,956.00000	2,755,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.13200	9.15900			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		1,224.00000	1,018,000		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		836.00000	630,000		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		1,615.00000	1,409,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011			13,938.42000	14,007.00000			0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Call		5,070.00000	4,384,000		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		5,070.00000	4,384,000		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		5,070.00000	4,384,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011			342.28900	341.52100			0.00	0	100.00
TRT1	On	04/08/2011			347.02200	346.24200			0.00	0	0.00
YUAN/F	On	13/06/2011			1.05670	1.06580		13.11	0.00	0	0.00
YUAN/F	On	13/06/2011	1.05	Call		301.00000	249,000	13.11	0.00	0	0.00
YUAN/F	On	13/06/2011	1.05	Put		143.00000	182,000	13.11	0.00	0	0.00
YUAN/F	On	13/06/2011	1.10	Call		112.00000	90,000	14.91	0.00	0	0.00
YUAN/F	On	13/06/2011	1.10	Put		454.00000	523,000	14.91	0.00	0	0.00
YUAN/F	On	13/06/2011	1.00	Call		680.00000	599,000	12.48	0.00	0	0.00
YUAN/F	On	13/06/2011	1.00	Put		22.00000	32,000	12.48	0.00	0	0.00
YUAN/F	On	19/09/2011			1.07620	1.08500		13.84	0.00	0	0.00
YUAN/F	On	19/09/2011	1.10	Call		348.00000	313,000	14.98	0.00	0	0.00
YUAN/F	On	19/09/2011	1.10	Put		498.00000	551,000	14.98	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		211.00000	189,000	16.32	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		861.00000	927,000	16.32	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		580.00000	525,000	13.84	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		230.00000	263,000	13.84	0.00	0	0.00
Total for Derivatives :							1,013,185,481.15	14,197	1,019,470.00

j-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS1110On 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
BD0202On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On	12/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

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

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1D	On	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			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B On 22/11/2011 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
NTC08 On 13/07/2012 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
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
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC1A2 On 20/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC1A3 On 20/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC1B1 On 20/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC1C1 On 20/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC1D1 On 20/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC1E1 On 20/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2A4F On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2B4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2C4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PC2D4 On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PCF03 On 06/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
PNP01 On 17/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2E On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A2C On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A3E On 15/12/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C	On 01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On 04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On 13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On 31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On 31/08/2011	Spot Bond			5.73500	5.78000			0.00	0	0.00
R155P	On 31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On 15/09/2015	Spot Bond			7.68000	7.73000			0.00	0	0.00
R158P	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On 15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On 01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			8.70500	8.74500			0.00	0	0.00
R187P	On 21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On 31/03/2013	Spot Bond			1.32000	1.30000			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	07/12/2023	Spot Bond			2.60000	2.60000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.28000	7.33000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.72000	2.70000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.21000	8.26000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.35000	8.39000			0.00	0	0.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.95000	7.00000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.45500	8.49000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.51000	8.55500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.83500	8.83500			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	2.13500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.69000	2.71000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.87500	8.89500			0.00	0	0.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN795	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN800	On	20/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN801	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN802	On	04/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN803	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A	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
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	0.00
TN20	On	17/09/2020			100.00000	100.00000			0.00	0	0.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	0.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	0.00
TN27	On	14/11/2027			100.00000	100.00000			0.00	0	0.00
TNF11	On	29/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP109	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	0.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015			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
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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:						1,013,185,481.15	14,197	1,019,470.00	