



Daily MTM Report

Daily summary for: 20/04/2011

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			6.83150	6.88840		13.51	83,344,300.00	12,200	407,617.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		21.00000	17,000	16.27	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		583.00000	636,000	16.27	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		17.00000	14,000	16.50	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		629.00000	683,000	16.50	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		25.00000	20,000	16.04	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		537.00000	589,000	16.04	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		260.00000	221,000	14.05	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		72.00000	90,000	14.05	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		361.00000	410,000	15.12	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		49.00000	41,000	15.12	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		245.00000	288,000	14.43	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		83.00000	69,000	14.43	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,115.00000	1,172,000	18.79	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		3.00000	3,000	18.79	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		918.00000	974,000	17.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		6.00000	5,000	17.88	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		404.00000	453,000	15.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		42.00000	34,000	15.35	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		35.00000	29,000	15.58	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		447.00000	498,000	15.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		282.00000	327,000	14.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		70.00000	58,000	14.66	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		210.00000	250,000	14.20	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		98.00000	81,000	14.20	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		491.00000	543,000	15.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		29.00000	24,000	15.81	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		177.00000	215,000	13.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		115.00000	96,000	13.97	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		297.00000	255,000	14.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		59.00000	74,000	14.23	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		162.00000	133,000	13.51	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		124.00000	152,000	13.51	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		147.00000	182,000	13.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		135.00000	113,000	13.74	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		419.00000	371,000	14.77	1,113,000.00	3,000	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		31.00000	40,000	14.77	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		104.00000	128,000	13.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		192.00000	159,000	13.69	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		87.00000	108,000	13.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		225.00000	189,000	13.87	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			6.92980	6.98920		14.58	9,500,755.80	1,371	111,920.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		61.00000	57,000	19.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,122.00000	1,177,000	19.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		57.00000	54,000	20.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,168.00000	1,224,000	20.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		65.00000	60,000	19.59	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,076.00000	1,130,000	19.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		894.00000	946,000	18.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		83.00000	76,000	18.67	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		143.00000	130,000	16.85	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		554.00000	600,000	16.85	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		367.00000	329,000	14.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		178.00000	199,000	14.63	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		310.00000	275,000	14.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		221.00000	245,000	14.58	49,000.00	200	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		594.00000	642,000	17.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		133.00000	122,000	17.08	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		719.00000	769,000	17.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		108.00000	99,000	17.76	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		430.00000	389,000	14.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		141.00000	159,000	14.69	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.02670	7.08720		14.92	1,405,340.00	200	12,031.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		255.00000	238,000	16.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		518.00000	561,000	16.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		241.00000	226,000	16.35	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		554.00000	599,000	16.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		270.00000	252,000	16.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		483.00000	525,000	16.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		0.00000	213,000	14.90	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		0.00000	490,000	14.90	2,903,250.00	5,925	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.13030	7.19100		15.31	6,445,791.20	904	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		494.00000	460,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		339.00000	366,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		468.00000	436,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		363.00000	392,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		520.00000	485,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		315.00000	341,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		512.00000	478,000	15.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		321.00000	348,000	15.21	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.10580	9.16120		18.15	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,411.00000	1,382,000	18.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,450.00000	1,476,000	18.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,394.00000	1,365,000	18.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,483.00000	1,509,000	18.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,428.00000	1,399,000	18.20	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,417.00000	1,443,000	18.20	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.83150	6.88840			13.51	0.00	0	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			8,274.00000	6,850,000	14.43	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			24,434.00000	28,700,000	14.43	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	7.10	Call		6,982.00000	5,768,000	14.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		28,142.00000	32,618,000	14.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		9,778.00000	8,119,000	14.20	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		20,938.00000	24,969,000	14.20	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2,921.00000	2,402,000	15.81	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		49,081.00000	54,252,000	15.81	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.92980	6.98920		14.58	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		22,257.00000	20,268,000	15.49	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		33,337.00000	37,288,000	15.49	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		20,640.00000	18,803,000	15.72	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		36,720.00000	40,823,000	15.72	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		24,008.00000	21,857,000	15.26	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		30,088.00000	33,877,000	15.26	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.20440	11.23660		12.69	5,602,200.00	500	26,487.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		60.00000	54,000	14.58	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		673.00000	700,000	14.58	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		53.00000	48,000	14.72	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		716.00000	744,000	14.72	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		67.00000	60,000	14.43	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		630.00000	656,000	14.43	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		547.00000	520,000	13.23	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		60.00000	66,000	13.23	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		356.00000	377,000	13.41	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		143.00000	131,000	13.41	0.00	0	10.00

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	11.55	Call		115.00000	105,000	13.70	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		428.00000	451,000	13.70	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		48.00000	43,000	14.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		761.00000	789,000	14.87	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.35000	11.38430		14.03	454,000.00	40	29,925.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		368.00000	351,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		484.00000	501,000	14.36	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		350.00000	334,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		516.00000	534,000	14.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		387.00000	370,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		453.00000	470,000	14.25	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		316.00000	301,000	14.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		582.00000	601,000	14.69	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		199.00000	190,000	15.69	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		915.00000	940,000	15.69	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.49020	11.52420		14.37	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		491.00000	475,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		617.00000	635,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		473.00000	457,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		649.00000	667,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		510.00000	494,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		586.00000	604,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		324.00000	313,000	15.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,000.00000	1,023,000	15.65	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011			0.08290	0.08350		14.54	829.00	10	647.00
¥ / R	On	13/06/2011	0.09	Call		152.00000	132,000	17.15	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Put		302.00000	342,000	17.15	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Call		19.00000	16,000	21.66	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Put		1,169.00000	1,226,000	21.66	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Call		857.00000	799,000	15.36	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Put		7.00000	9,000	15.36	0.00	0	0.00
¥ / R	On	19/09/2011			0.08410	0.08480		19.63	0.00	0	16,271.00
¥ / R	On	19/09/2011	0.08	Call		633.00000	585,000	16.19	0.00	0	0.00
¥ / R	On	19/09/2011	0.08	Put		153.00000	175,000	16.19	0.00	0	0.00
¥ / R	On	19/09/2011	0.09	Call		225.00000	206,000	19.63	0.00	0	0.00
¥ / R	On	19/09/2011	0.09	Put		745.00000	796,000	19.63	0.00	0	0.00
¥ / R	On	19/09/2011	0.07	Call		1,487.00000	1,418,000	14.94	0.00	0	0.00
¥ / R	On	19/09/2011	0.07	Put		7.00000	8,000	14.94	0.00	0	0.00
€ / R	On	13/06/2011			9.90040	9.84690		11.95	6,088,746.00	615	16,888.00
€ / R	On	13/06/2011	9.80	Call		206.00000	239,000	12.19	0.00	0	0.00
€ / R	On	13/06/2011	9.80	Put		159.00000	139,000	12.19	0.00	0	0.00
€ / R	On	13/06/2011	9.85	Call		179.00000	209,000	12.07	0.00	0	0.00
€ / R	On	13/06/2011	9.85	Put		182.00000	159,000	12.07	0.00	0	0.00
€ / R	On	13/06/2011	9.75	Call		235.00000	270,000	12.31	0.00	0	0.00
€ / R	On	13/06/2011	9.75	Put		138.00000	120,000	12.31	0.00	0	0.00
€ / R	On	19/09/2011			10.01350	9.96260		13.26	500,675.00	50	51,077.00
€ / R	On	19/09/2011	9.65	Call		512.00000	550,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	9.65	Put		199.00000	187,000	13.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		481.00000	518,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		218.00000	205,000	13.33	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		544.00000	583,000	13.36	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		181.00000	170,000	13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.12060	10.06940		13.66	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		584.00000	620,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		315.00000	299,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		556.00000	591,000	13.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		337.00000	320,000	13.62	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		613.00000	649,000	13.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		294.00000	278,000	13.60	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			376.16200	375.56700			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			381.56700	380.96300			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			345.95100	345.31700			0.00	0	939.00
ALBI	On	04/08/2011	Index Future			350.92300	350.27800			0.00	0	131.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.24860	7.18980		9.68	3,624,300.00	500	12,696.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		546.00000	602,000	11.46	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		6.00000	3,000	11.46	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		498.00000	553,000	11.31	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		8.00000	4,000	11.31	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		594.00000	651,000	11.60	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		4.00000	2,000	11.60	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.26230	7.20600		10.62	0.00	0	8,820.00

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	6.65	Call		593.00000	643,000	11.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		37.00000	31,000	11.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		551.00000	599,000	11.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		45.00000	37,000	11.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		637.00000	687,000	11.66	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		31.00000	25,000	11.66	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.27920	7.22380		11.02	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		649.00000	695,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		75.00000	66,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		594.00000	655,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		70.00000	76,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		689.00000	736,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		65.00000	57,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.21680	8.13890		13.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,352.00000	1,406,000	13.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		513.00000	489,000	13.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,322.00000	1,376,000	13.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		533.00000	509,000	13.12	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,382.00000	1,437,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		493.00000	470,000	13.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.15470	7.18660		10.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		322.00000	294,000	11.89	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		35.00000	39,000	11.89	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		281.00000	254,000	11.62	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	6.95	Put		44.00000	49,000	11.62	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		364.00000	336,000	12.16	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		27.00000	31,000	12.16	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.23870	7.27270		11.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		221.00000	208,000	11.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		198.00000	219,000	11.45	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		199.00000	188,000	11.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		226.00000	249,000	11.59	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		249.00000	234,000	11.54	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		176.00000	195,000	11.54	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.66050	7.67380		13.64	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		600.00000	582,000	15.55	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		26.00000	22,000	15.55	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		555.00000	537,000	15.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		31.00000	27,000	15.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		646.00000	628,000	15.73	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		22.00000	18,000	15.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.77420	7.78930		14.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		378.00000	358,000	14.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		239.00000	234,000	14.69	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		351.00000	332,000	14.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		262.00000	258,000	14.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		406.00000	385,000	14.65	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		217.00000	211,000	14.65	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CRD1	On	05/05/2011	Index Future			156.44100	156.28000			0.00	0	2.00
CRD1	On	04/08/2011	Index Future			158.60500	158.44000			0.00	0	0.00
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			346.96000	346.37300			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		26,270.00000	20,400,000		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		26,370.00000	20,500,000		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		26,170.00000	20,300,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			351.94600	351.35000			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		33,500.00000	39,460,000		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		33,400.00000	39,360,000		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		33,600.00000	39,560,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	05/05/2011	Index Future			150.33700	150.35600			0.00	0	65.00
IGOV	On	04/08/2011	Index Future			152.49800	152.51600			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.98300	407.11400			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			5.57500	5.57600			0.00	0	0.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.58900	5.58900			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.60700	5.60700			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63100	5.63400			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.73300	5.73400			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.81700	5.81300			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.28600	6.25800			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.67900	6.67100			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.14000	7.14500			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.55200	7.56200			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.90000	7.90400			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.22500	8.21900			0.00	0	290.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE			7.50000	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
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			340.13900	339.25100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			345.02700	344.12500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.66000	7.69800		3.75	209,580,267.00	1,700	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		496.00000	582,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		283.00000	212,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		626.00000	725,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		208.00000	151,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		383.00000	455,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		375.00000	291,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		288.00000	346,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		485.00000	387,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.80100	7.84200		4.00	277,664,635.20	2,220	1,960.00
R157	On	04/08/2011	Bond Future	7.50	Call		516.00000	562,000	3.87	562,000.00	1,000	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,846.00000	1,734,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		581.00000	632,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,715.00000	1,608,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		457.00000	500,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,983.00000	1,868,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,746.00000	2,613,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		234.00000	259,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,590.00000	1,487,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		651.00000	706,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		987.00000	1,060,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,149.00000	1,064,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,910.00000	2,018,000	4.06	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	04/08/2011	Bond Future	8.20	Put		538.00000	487,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.96000	8.00400		4.25	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,977.00000	2,070,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,091.00000	1,024,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,089.00000	2,185,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,023.00000	960,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,868.00000	1,958,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,161.00000	1,092,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.14500	8.19300		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,388.00000	2,483,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,358.00000	1,291,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,493.00000	2,590,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,296.00000	1,231,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,286.00000	2,378,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,423.00000	1,353,000	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			8.66600	8.71800		10.25	2,104,647,100.20	17,604	12,490.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,163.00000	1,420,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		864.00000	632,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,435.00000	1,728,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		671.00000	475,000	10.15	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.70	Call		924.00000	1,144,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,093.00000	824,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,025.00000	6,537,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		2.00000	3,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.75500	8.80800		11.50	2,038,821,975.84	17,576	17,576.00
R186	On	04/08/2011	Bond Future	8.25	Call		922.00000	1,032,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,220.00000	5,842,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,037.00000	1,157,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,846.00000	5,477,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		818.00000	918,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,608.00000	6,220,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		5,484.00000	5,127,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,162.00000	1,293,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,331.00000	3,059,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,333.00000	2,549,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,504.00000	3,783,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,211.00000	2,001,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,279.00000	8,700,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		500.00000	432,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.84500	8.90000		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,439.00000	4,708,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,544.00000	3,316,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,683.00000	4,962,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,344.00000	3,126,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,200.00000	4,461,000	11.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	8.95	Put		3,751.00000	3,515,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.93800	8.99600		12.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,985.00000	5,249,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,950.00000	4,700,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,212.00000	5,484,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,737.00000	4,495,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,762.00000	5,019,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,169.00000	4,912,000	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			208.79886	208.71404			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,414.00000	1,499,000		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		1,364.00000	1,449,000		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		1,464.00000	1,549,000		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			232.67117	232.64530			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		645.00000	671,000		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	232.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		595.00000	621,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		695.00000	721,000		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			7.26900	7.29600		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,452.00000	1,537,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		4.00000	2,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,608.00000	1,694,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		2.00000	1,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,298.00000	1,381,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		8.00000	4,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.39600	7.42600		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		535.00000	568,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,065.00000	1,008,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		598.00000	634,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		977.00000	923,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		477.00000	507,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,158.00000	1,098,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.53800	7.57100		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,805.00000	1,864,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		618.00000	585,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,900.00000	1,962,000	3.58	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	8.05	Put		575.00000	545,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,711.00000	1,769,000	3.56	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		661.00000	627,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.70300	7.73900		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,060.00000	2,119,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		756.00000	723,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,147.00000	2,208,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		717.00000	685,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,974.00000	2,032,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		797.00000	762,000	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			0.37000	0.37100			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,423.00000	41,453,000		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		42,451.00000	42,481,000		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		40,385.00000	40,414,000		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			8.20400	8.22700		5.75	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		537.00000	585,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		425.00000	361,000	5.66	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	8.30	Call		678.00000	735,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		323.00000	268,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		415.00000	453,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		547.00000	473,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.32800	8.35200		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		666.00000	696,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,334.00000	2,252,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		744.00000	777,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,173.00000	2,094,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		593.00000	621,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,501.00000	2,416,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.46200	8.48700		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,909.00000	1,963,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,850.00000	1,792,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,029.00000	2,085,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,745.00000	1,689,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,793.00000	1,844,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,960.00000	1,898,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.61100	8.63700		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,636.00000	2,694,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,149.00000	2,094,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,758.00000	2,817,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,056.00000	2,003,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,517.00000	2,573,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,245.00000	2,189,000	6.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.34400	8.36600		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,000.00000	1,071,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		269.00000	220,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,198.00000	1,279,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		196.00000	157,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		818.00000	880,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		359.00000	300,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.46000	8.48400		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		585.00000	613,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,197.00000	3,097,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		658.00000	689,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,996.00000	2,899,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		519.00000	544,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,405.00000	3,303,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.58100	8.60600		7.75	0.00	0	2,034.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,619.00000	2,687,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,883.00000	1,822,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,766.00000	2,835,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,776.00000	1,716,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,477.00000	2,542,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,996.00000	1,932,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.71100	8.73700		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	Call		3,524.00000	3,596,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		2,229.00000	2,172,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,671.00000	3,744,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,132.00000	2,076,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,381.00000	3,451,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,331.00000	2,271,000	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			6.94400	6.96600		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,288.00000	1,341,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		1.00000	0,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,407.00000	1,461,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	1,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,169.00000	1,222,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		1.00000	1,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.07700	7.10200		2.50	750,941,560.34	7,402	6,506.00
R206	On	04/08/2011	Bond Future	7.00	Call		423.00000	445,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		649.00000	615,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		477.00000	500,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		592.00000	560,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		376.00000	396,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		712.00000	677,000	2.40	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			7.22500	7.25300		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,357.00000	1,395,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		371.00000	353,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,428.00000	1,467,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		344.00000	327,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,287.00000	1,324,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		400.00000	381,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.41200	7.44400		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,479.00000	1,516,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		498.00000	478,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,541.00000	1,579,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		473.00000	454,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,419.00000	1,455,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		526.00000	505,000	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			8.43300	8.47000		7.50	369,959,383.60	3,890	6,260.00
R207	On	05/05/2011	Bond Future	8.50	Call		677.00000	783,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		504.00000	396,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		846.00000	969,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		386.00000	295,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		530.00000	618,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		646.00000	520,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.54200	8.58100		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		881.00000	949,000	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	8.25	Put		2,764.00000	2,612,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		979.00000	1,053,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,574.00000	2,429,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		791.00000	853,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,962.00000	2,805,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.65100	8.69200		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,538.00000	2,653,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,222.00000	2,112,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,685.00000	2,805,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,097.00000	1,993,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,395.00000	2,506,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,351.00000	2,238,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.76900	8.81100		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,517.00000	3,641,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,521.00000	2,421,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,669.00000	3,796,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,411.00000	2,315,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,360.00000	3,481,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,626.00000	2,524,000	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			8.49200	8.52400		8.50	0.00	0	190.00

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	Call		553.00000	629,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		699.00000	580,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		706.00000	798,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		548.00000	445,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		422.00000	484,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		874.00000	741,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.59000	8.62300		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		849.00000	905,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,103.00000	2,963,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		946.00000	1,007,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,894.00000	2,758,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		759.00000	810,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,321.00000	3,175,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.69100	8.72600		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,553.00000	2,655,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,414.00000	2,312,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,707.00000	2,813,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,279.00000	2,181,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,404.00000	2,502,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,555.00000	2,450,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.79800	8.83400		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,673.00000	3,784,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,739.00000	2,646,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,833.00000	3,947,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,620.00000	2,530,000	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
R208	On	02/02/2012	Bond Future	8.95	Call		3,516.00000	3,624,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,862.00000	2,766,000	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			8.80800	8.84500		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		89.00000	107,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,888.00000	2,614,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		134.00000	161,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,517.00000	2,252,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		57.00000	69,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,276.00000	2,996,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.87900	8.91600		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,073.00000	1,153,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,423.00000	4,215,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,195.00000	1,282,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,129.00000	3,928,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		960.00000	1,032,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,729.00000	4,513,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,573.00000	8,836,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		232.00000	206,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.95000	8.98800		15.75	0.00	0	1,118.00

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	Call		2,513.00000	2,634,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,374.00000	4,203,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,681.00000	2,807,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		4,145.00000	3,979,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,354.00000	2,469,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,616.00000	4,439,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.02200	9.06200		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,035.00000	4,184,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,506.00000	4,352,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,222.00000	4,376,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,313.00000	4,163,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,852.00000	3,997,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,707.00000	4,548,000	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			125.68670	125.67209			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		328.00000	313,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0.00

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	126.05	Put		378.00000	363,000		0.00	0	0.00
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		278.00000	263,000		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			1.58900	1.60500			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,948.00000	3,038,000		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		3,219.00000	3,308,000		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		2,676.00000	2,766,000		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			2.41000	2.41100			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		1,554.00000	1,545,000		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		1,069.00000	1,059,000		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		2,043.00000	2,033,000		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			8.83900	8.88600			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		7,577.00000	7,199,000		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	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		7,122.00000	6,745,000		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		8,035.00000	7,658,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.91600	8.96500			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		8,171.00000	7,783,000		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		7,718.00000	7,331,000		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		8,627.00000	8,239,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.99700	9.04600			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		2,348.00000	1,966,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	Put		1,944.00000	1,562,000		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		2,755.00000	2,373,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.08100	9.13200			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		1,018.00000	627,000		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		630.00000	239,000		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		1,409.00000	1,018,000		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	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,914.23000	13,938.42000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,384.00000	4,142,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		4,384.00000	4,142,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		4,384.00000	4,142,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			342.85000	342.28900			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			347.59300	347.02200			0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.04870	1.05670		13.55	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Call		249.00000	212,000	13.55	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Put		182.00000	225,000	13.55	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Call		90.00000	76,000	15.41	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Put		523.00000	589,000	15.41	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Call		599.00000	532,000	12.79	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Put		32.00000	45,000	12.79	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future			1.06810	1.07620		14.06	0.00	0	0.00
YUAN/F	On	19/09/2011	Foreign Exchange Future	1.10	Call		313.00000	285,000	15.27	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	1.10	Put		551.00000	604,000	15.27		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		189.00000	173,000	16.63		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		927.00000	992,000	16.63		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		525.00000	481,000	14.06		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		263.00000	300,000	14.06		0.00	0	0.00

Total for Derivatives : **5,873,209,109.18** **76,907** **1,025,533.00**

i-Bonds

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN34 On 29/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10 On 17/03/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS5 On 01/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS6 On 01/06/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7 On 11/09/2026 Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9 On 17/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL107	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL108	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL109	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On 08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On 03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On 18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On 08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On 04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On 31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On 19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID02	On 14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On 14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC11	On 20/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On 21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On 21/11/2032	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
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			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
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On	12/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On	21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On	25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On	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
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	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
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	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
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	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
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
FRBN06	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN07	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	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
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA27	On	21/04/2011			100.00000	100.00000			0.00	0	0.00
GRA27	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
GRB82	On	28/04/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	09/05/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	18/05/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1D	On 19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1D	On 19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IND117	On	26/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND118	On	03/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND119	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND120 On 17/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121 On 24/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122 On 31/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123 On 07/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124 On 14/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125 On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126 On 28/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND127 On 05/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND129 On 19/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND131 On 02/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134 On 23/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137 On 13/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100 On 19/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101 On 21/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102 On 29/07/2011 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
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
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA135	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
MAQ005	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MFS1A	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1A	On 20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN17	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN15	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN21	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN24	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN30	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN31	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN42	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN43	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN44	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN45	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN46	On	20/10/2014			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 25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On 12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On 25/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On 26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On 26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On 26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On 31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On 07/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On 15/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5	On 01/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On 07/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On 30/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On 02/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On 08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On 25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On 25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On 29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On 15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12F	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED5	On 24/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On 08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On 20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On 20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On 30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET38	On 11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On 29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PC1A2	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1A3	On	20/04/2011			100.00000	100.00000			0.00	0	0.00
PC1B1	On	20/04/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2A4L	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011	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
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.70000	5.73500			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			7.64500	7.68000			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			8.65500	8.70500			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			1.30000	1.32000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.60000	2.60000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.25500	7.28000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.72000	2.72000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.19000	8.21000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.33000	8.35000			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			6.93000	6.95000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.42000	8.45500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.48000	8.51000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.80000	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			2.12000	2.13500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.69000	2.69000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.83000	8.87500			0.00	0	0.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES02	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN35	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016			100.00000	100.00000			0.00	0	0.00
SBSI10	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI12	On	31/01/2017			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016			100.00000	100.00000			0.00	0	0.00
SMF1	On	27/06/2013			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017			100.00000	100.00000			0.00	0	0.00
SYN80	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
SYN801	On	21/04/2011			100.00000	100.00000			0.00	0	0.00
SYN802	On	04/05/2011			100.00000	100.00000			0.00	0	0.00
SYN803	On	11/05/2011			100.00000	100.00000			0.00	0	0.00
SYN804	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS72	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On 18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On 29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN20	On 17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN25	On 19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN27	On 14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
TNF11	On 29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On 17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On 28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On 02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On 09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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:							5,873,209,109.18	76,907	1,025,533.00