



Daily MTM Report

Daily summary for: 21/04/2011

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			6.76250	6.83150		13.05	238,391,650.00	35,252	405,662.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		17.00000	11,000	16.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		636.00000	699,000	16.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		14.00000	10,000	16.61	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		683.00000	748,000	16.61	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		20.00000	14,000	16.13	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		589.00000	652,000	16.13	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		221.00000	169,000	13.26	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		90.00000	107,000	13.26	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		410.00000	467,000	15.18	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		41.00000	29,000	15.18	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		288.00000	337,000	14.47	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		69.00000	49,000	14.47	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,172.00000	1,240,000	18.98	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		3.00000	2,000	18.98	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		974.00000	1,041,000	18.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		5.00000	3,000	18.03	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		453.00000	512,000	15.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		34.00000	24,000	15.42	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		29.00000	20,000	15.66	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		498.00000	558,000	15.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		327.00000	379,000	14.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		58.00000	41,000	14.71	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		250.00000	297,000	14.23	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		81.00000	59,000	14.23	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		543.00000	605,000	15.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		24.00000	17,000	15.89	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		215.00000	259,000	13.99	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		96.00000	71,000	13.99	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		255.00000	201,000	13.47	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		74.00000	89,000	13.47	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		133.00000	100,000	13.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		152.00000	188,000	13.52	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		182.00000	223,000	13.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		113.00000	85,000	13.76	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		371.00000	310,000	14.12	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		40.00000	48,000	14.12	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		128.00000	157,000	13.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		159.00000	119,000	13.28	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		108.00000	128,000	13.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		189.00000	140,000	13.05	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			6.86140	6.92980		14.48	48,160,166.60	7,019	118,389.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		57.00000	49,000	20.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,177.00000	1,238,000	20.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		54.00000	46,000	20.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,224.00000	1,285,000	20.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		60.00000	52,000	19.77	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,130.00000	1,191,000	19.77	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		946.00000	1,005,000	18.85	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		76.00000	66,000	18.85	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		130.00000	113,000	17.01	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		600.00000	652,000	17.01	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		329.00000	286,000	14.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		199.00000	225,000	14.50	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		275.00000	241,000	14.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		245.00000	280,000	14.71	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		642.00000	694,000	17.24	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		122.00000	105,000	17.24	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		769.00000	825,000	17.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		99.00000	86,000	17.93	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		389.00000	342,000	14.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		159.00000	181,000	14.53	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95920	7.02670		14.86	6,646,036.00	955	13,026.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		238.00000	215,000	16.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		561.00000	606,000	16.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		226.00000	204,000	16.51	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		599.00000	645,000	16.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		252.00000	228,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		525.00000	569,000	16.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		213.00000	236,000	14.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		490.00000	445,000	14.83	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.06270	7.13030		15.11	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		460.00000	419,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		366.00000	392,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		436.00000	399,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		392.00000	422,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		485.00000	443,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		341.00000	366,000	15.08	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		478.00000	436,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		348.00000	373,000	15.09	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.04070	9.10580		18.19	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,382.00000	1,352,000	18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,476.00000	1,511,000	18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,365.00000	1,336,000	18.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,509.00000	1,545,000	18.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,399.00000	1,368,000	18.29	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,443.00000	1,477,000	18.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.76250	6.83150			13.05	0.00	0	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			6,850.00000	4,948,000	14.47	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			28,700.00000	33,698,000	14.47	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		5,768.00000	4,125,000	14.71	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		32,618.00000	37,875,000	14.71	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		8,119.00000	5,928,000	14.23	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		24,969.00000	29,678,000	14.23	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		2,402.00000	1,651,000	15.89	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		54,252.00000	60,401,000	15.89	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.86140	6.92980		14.48	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		20,268.00000	17,657,000	15.63	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		37,288.00000	41,517,000	15.63	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		18,803.00000	16,361,000	15.86	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		40,823.00000	45,221,000	15.86	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		21,857.00000	19,069,000	15.40	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		33,877.00000	37,929,000	15.40	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.19450	11.20440		12.62	131,669,709.00	11,762	21,919.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		54.00000	50,000	14.52	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		700.00000	706,000	14.52	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		48.00000	45,000	14.67	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		744.00000	751,000	14.67	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		60.00000	56,000	14.37	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		656.00000	662,000	14.37	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		520.00000	511,000	13.25	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		66.00000	67,000	13.25	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		377.00000	380,000	13.35	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		131.00000	124,000	13.35	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		105.00000	99,000	13.64	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		451.00000	455,000	13.64	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		43.00000	40,000	14.81	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		789.00000	796,000	14.81	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.34230	11.35000		13.97	2,835,575.00	250	29,925.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		351.00000	345,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		501.00000	503,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		334.00000	327,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		534.00000	535,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		370.00000	363,000	14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		470.00000	471,000	14.19	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		301.00000	295,000	14.64	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		601.00000	603,000	14.64	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		190.00000	185,000	15.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		940.00000	943,000	15.63	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.48530	11.49020		14.34	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		475.00000	470,000	14.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		635.00000	635,000	14.61	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		457.00000	453,000	14.70	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		667.00000	668,000	14.70	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		494.00000	489,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		604.00000	604,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		313.00000	309,000	15.62	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,023.00000	1,024,000	15.62	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	Foreign Exchange Future			0.08280	0.08290		15.14	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		132.00000	133,000	17.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		342.00000	353,000	17.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		16.00000	15,000	21.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,226.00000	1,235,000	21.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		799.00000	793,000	16.72	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		9.00000	13,000	16.72	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08400	0.08410		19.67	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		585.00000	578,000	16.23	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		175.00000	178,000	16.23	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		206.00000	202,000	19.67	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		796.00000	802,000	19.67	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,418.00000	1,407,000	14.62	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		8.00000	7,000	14.62	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.84230	9.90040		11.79	127,949.90	13	16,889.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		239.00000	200,000	11.92	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		139.00000	158,000	11.92	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		209.00000	173,000	11.79	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		159.00000	181,000	11.79	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		270.00000	229,000	12.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		120.00000	137,000	12.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.95760	10.01350		13.15	0.00	0	51,077.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		550.00000	509,000	13.26	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		187.00000	201,000	13.26	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		518.00000	478,000	13.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		205.00000	220,000	13.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		583.00000	542,000	13.27	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		170.00000	184,000	13.27	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.06740	10.12060		13.63	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		620.00000	585,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		299.00000	318,000	13.59	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		591.00000	557,000	13.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		320.00000	340,000	13.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		649.00000	614,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		278.00000	297,000	13.58	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			376.38100	376.16200			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			381.79100	381.56700			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			346.19800	345.95100			0.00	0	939.00
ALBI	On	04/08/2011	Index Future			351.17400	350.92300			0.00	0	131.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.22090	7.24860		9.66	3,610,450.00	500	12,696.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		602.00000	574,000	11.47	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		3.00000	3,000	11.47	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		553.00000	526,000	11.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		4.00000	5,000	11.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		651.00000	623,000	11.63	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		2.00000	2,000	11.63	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23720	7.26230		10.64	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		643.00000	620,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		31.00000	33,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		599.00000	576,000	11.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		37.00000	39,000	11.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		687.00000	664,000	11.63	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		25.00000	27,000	11.63	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.25870	7.27920		11.05	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		695.00000	677,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		66.00000	68,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		655.00000	622,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		76.00000	63,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		736.00000	718,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		57.00000	59,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.22390	8.21680		13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,406.00000	1,412,000	13.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		489.00000	488,000	13.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,376.00000	1,381,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		509.00000	507,000	13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,437.00000	1,443,000	13.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		470.00000	469,000	13.14	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.10330	7.15470		10.47	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		294.00000	251,000	11.58	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		39.00000	48,000	11.58	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		254.00000	213,000	11.30	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		49.00000	60,000	11.30	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		336.00000	291,000	11.86	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		31.00000	38,000	11.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.18850	7.23870		11.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		208.00000	181,000	11.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		219.00000	243,000	11.38	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		188.00000	163,000	11.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		249.00000	275,000	11.53	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		234.00000	202,000	11.24	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		195.00000	214,000	11.24	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.66420	7.66050		13.49	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		582.00000	584,000	15.51	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		22.00000	20,000	15.51	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		537.00000	539,000	15.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		27.00000	25,000	15.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		628.00000	630,000	15.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		18.00000	16,000	15.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.77970	7.77420		14.61	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		358.00000	357,000	14.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		234.00000	227,000	14.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		332.00000	331,000	14.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		258.00000	251,000	14.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		385.00000	385,000	14.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		211.00000	205,000	14.51	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			156.55100	156.44100			0.00	0	2.00
CRD1	On	04/08/2011	Index Future			158.71600	158.60500			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			347.20500	346.96000			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		20,400.00000	17,950,000		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		20,500.00000	18,050,000		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		20,300.00000	17,850,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			352.19500	351.94600			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		39,460.00000	41,950,000		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		39,360.00000	41,850,000		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		39,560.00000	42,050,000		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			150.16600	150.33700			0.00	0	65.00
IGOV	On	04/08/2011	Index Future			152.32400	152.49800			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			406.67700	406.98300			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	18/05/2011	Jibar Tradeable Future			5.59000	5.58900			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.61000	5.60700			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.66000	5.63100			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.75000	5.73300			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.87000	5.81700			0.00	0	14,700.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			6.00000	5.98600			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.30000	6.28600			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.69000	6.67900			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.16000	7.14000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.57000	7.55200			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.91000	7.90000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.22000	8.22500			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
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			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			340.40300	340.13900			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			345.29600	345.02700			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.64400	7.66000		3.75	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		582.00000	615,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		212.00000	179,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		725.00000	764,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		151.00000	124,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		455.00000	482,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		291.00000	252,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		346.00000	366,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		387.00000	341,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.78300	7.80100		4.00	0.00	0	1,960.00

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	7.50	Call		562.00000	581,000	3.87	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,734.00000	1,683,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		632.00000	652,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,608.00000	1,558,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		500.00000	517,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,868.00000	1,815,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,613.00000	2,552,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		259.00000	268,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,487.00000	1,440,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		706.00000	729,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,060.00000	1,090,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,064.00000	1,024,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,018.00000	2,064,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		487.00000	463,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.94100	7.96000		4.25	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,070.00000	2,109,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,024.00000	994,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,185.00000	2,225,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		960.00000	931,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,958.00000	1,996,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,092.00000	1,061,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.12400	8.14500		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,483.00000	2,523,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,291.00000	1,260,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,590.00000	2,631,000	4.27	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	02/02/2012	Bond Future	8.55	Put		1,231.00000	1,201,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,378.00000	2,418,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,353.00000	1,322,000	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			8.65000	8.66600		10.25	0.00	0	12,490.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,420.00000	1,486,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		632.00000	547,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,728.00000	1,807,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		475.00000	403,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,144.00000	1,197,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		824.00000	726,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,537.00000	6,386,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		3.00000	3,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.73800	8.75500		11.50	0.00	0	17,576.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,032.00000	1,062,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,842.00000	5,714,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,157.00000	1,190,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,477.00000	5,353,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		918.00000	946,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,220.00000	6,090,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		5,127.00000	5,007,000	11.06	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	04/08/2011	Bond Future	8.35	Call		1,293.00000	1,330,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,059.00000	2,965,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,549.00000	2,612,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,783.00000	3,867,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,001.00000	1,928,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,700.00000	8,832,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		432.00000	407,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.82700	8.84500		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,708.00000	4,792,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,316.00000	3,236,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,962.00000	5,049,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,126.00000	3,049,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,461.00000	4,542,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,515.00000	3,433,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.92000	8.93800		12.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,249.00000	5,327,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,700.00000	4,618,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,484.00000	5,564,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,495.00000	4,415,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,019.00000	5,095,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,912.00000	4,828,000	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R'On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On 05/05/2011	Bond Future			208.80324	208.79886			0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.30	Call		1,499.00000	1,503,000		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		1,449.00000	1,453,000		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		1,549.00000	1,553,000		0.00	0	0.00
R189	On 05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0.00
R189	On 01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On 05/05/2011	Bond Future			231.91555	232.67117			0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.00	Call		671.00000	0,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.00	Put		0.00000	84,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.05	Call		621.00000	0,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	232.05	Put		0.00000	134,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	231.95	Call		721.00000	0,000		0.00	0	0.00
R197	On 05/05/2011	Bond Future	231.95	Put		0.00000	34,000		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			7.25300	7.26900		3.00	0.00	0	484.00
R201	On 05/05/2011	Bond Future	7.75	Call		1,537.00000	1,588,000	3.06	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.75	Put		2.00000	1,000	3.06	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.80	Call		1,694.00000	1,745,000	3.07	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.80	Put		1.00000	1,000	3.07	0.00	0	0.00
R201	On 05/05/2011	Bond Future	7.70	Call		1,381.00000	1,431,000	3.05	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	05/05/2011	Bond Future	7.70	Put		4.00000	3,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.37800	7.39600		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		568.00000	587,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,008.00000	973,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		634.00000	655,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		923.00000	890,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		507.00000	524,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,098.00000	1,061,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.51800	7.53800		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,864.00000	1,900,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		585.00000	565,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,962.00000	1,998,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		545.00000	526,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,769.00000	1,804,000	3.56	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		627.00000	606,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.68200	7.70300		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,119.00000	2,154,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		723.00000	704,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,208.00000	2,243,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		685.00000	666,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,032.00000	2,066,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		762.00000	742,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future			0.37000	0.37000			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,453.00000	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		42,481.00000	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		40,414.00000	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			8.18800	8.20400		5.75	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		585.00000	616,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		361.00000	314,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		735.00000	774,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		268.00000	229,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		453.00000	477,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		473.00000	418,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.31100	8.32800		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		696.00000	717,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,252.00000	2,193,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		777.00000	800,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,094.00000	2,037,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		621.00000	640,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,416.00000	2,356,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.44400	8.46200		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,963.00000	2,001,000	6.39	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	03/11/2011	Bond Future	8.50	Put		1,792.00000	1,748,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,085.00000	2,124,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,689.00000	1,646,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,844.00000	1,881,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,898.00000	1,854,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.59200	8.61100		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,694.00000	2,735,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,094.00000	2,053,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,817.00000	2,860,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,003.00000	1,964,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,573.00000	2,613,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,189.00000	2,146,000	6.61	0.00	0	0.00
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			8.33300	8.34400		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,071.00000	1,102,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		220.00000	190,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,279.00000	1,315,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		157.00000	132,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		880.00000	905,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		300.00000	265,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.44800	8.46000		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		613.00000	624,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,097.00000	3,044,000	7.22	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	04/08/2011	Bond Future	8.05	Call		689.00000	701,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,899.00000	2,848,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		544.00000	554,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,303.00000	3,249,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.56900	8.58100		7.75	0.00	0	2,034.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,687.00000	2,717,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,822.00000	1,790,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,835.00000	2,866,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,716.00000	1,685,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,542.00000	2,571,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,932.00000	1,899,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.69800	8.71100		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,596.00000	3,629,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		2,172.00000	2,140,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,744.00000	3,779,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,076.00000	2,046,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,451.00000	3,483,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,271.00000	2,239,000	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			6.93200	6.94400		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,341.00000	1,370,000	2.34	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	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,461.00000	1,490,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		1.00000	0,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,222.00000	1,251,000	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			7.06400	7.07700		2.50	0.00	0	6,506.00
R206	On	04/08/2011	Bond Future	7.00	Call		445.00000	456,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		615.00000	598,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		500.00000	512,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		560.00000	543,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		396.00000	406,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		677.00000	658,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.21100	7.22500		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,395.00000	1,413,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		353.00000	343,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,467.00000	1,486,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		327.00000	318,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,324.00000	1,342,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		381.00000	371,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.39600	7.41200		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,516.00000	1,534,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		478.00000	468,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,579.00000	1,597,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		454.00000	443,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,455.00000	1,472,000	2.54	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	02/02/2012	Bond Future	7.95	Put		505.00000	494,000	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			8.42200	8.43300		7.50	0.00	0	6,260.00
R207	On	05/05/2011	Bond Future	8.50	Call		783.00000	804,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		396.00000	353,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		969.00000	996,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		295.00000	258,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		618.00000	634,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		520.00000	472,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.53100	8.54200		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		949.00000	964,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,612.00000	2,565,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,053.00000	1,069,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,429.00000	2,383,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		853.00000	867,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,805.00000	2,757,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.63900	8.65100		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,653.00000	2,684,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,112.00000	2,078,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,805.00000	2,836,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,993.00000	1,958,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,506.00000	2,535,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,238.00000	2,201,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.75600	8.76900		9.25	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	02/02/2012	Bond Future	9.00	Call		3,641.00000	3,676,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,421.00000	2,387,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,796.00000	3,832,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,315.00000	2,282,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,481.00000	3,515,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,524.00000	2,488,000	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			8.48600	8.49200		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		629.00000	628,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		580.00000	543,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		798.00000	800,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		445.00000	410,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		484.00000	480,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		741.00000	700,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.58300	8.59000		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		905.00000	911,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,963.00000	2,927,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,007.00000	1,014,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,758.00000	2,723,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		810.00000	815,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,175.00000	3,139,000	8.84	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	03/11/2011	Bond Future			8.68400	8.69100		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,655.00000	2,671,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,312.00000	2,288,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,813.00000	2,829,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,181.00000	2,156,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,502.00000	2,517,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,450.00000	2,424,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.79100	8.79800		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,784.00000	3,801,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,646.00000	2,623,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,947.00000	3,965,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,530.00000	2,508,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,624.00000	3,641,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,766.00000	2,743,000	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			8.80300	8.80800		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		107.00000	99,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,614.00000	2,566,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		161.00000	151,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,252.00000	2,202,000	13.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/05/2011	Bond Future	8.45	Call		69.00000	62,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,996.00000	2,949,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.87300	8.87900		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,153.00000	1,158,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,215.00000	4,173,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,282.00000	1,288,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,928.00000	3,887,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,032.00000	1,037,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,513.00000	4,471,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,836.00000	8,875,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		206.00000	198,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.94300	8.95000		15.75	0.00	0	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,634.00000	2,650,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,203.00000	4,165,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,807.00000	2,824,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,979.00000	3,942,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,469.00000	2,484,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,439.00000	4,400,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.01600	9.02200		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,184.00000	4,201,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,352.00000	4,323,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,376.00000	4,393,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,163.00000	4,135,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,997.00000	4,012,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,548.00000	4,518,000	15.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	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			125.69418	125.68670			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		313.00000	306,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Put		363.00000	356,000		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		263.00000	256,000		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			1.57300	1.58900			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,038.00000	3,127,000		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		3,308.00000	3,398,000		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		2,766.00000	2,856,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2011	Bond Future			2.39900	2.41000			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		1,545.00000	1,439,000		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		1,059.00000	954,000		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		2,033.00000	1,928,000		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			8.83300	8.83900			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		7,199.00000	7,151,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		6,745.00000	6,696,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		7,658.00000	7,609,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.91000	8.91600			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,783.00000	7,736,000		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		7,331.00000	7,283,000		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		8,239.00000	8,192,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.99000	8.99700			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/11/2011	Bond Future	8.75	Put		1,966.00000	1,911,000		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		1,562.00000	1,508,000		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		2,373.00000	2,318,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.07500	9.08100			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		627.00000	581,000		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		239.00000	193,000		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		1,018.00000	971,000		0.00	0	0.00
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			13,839.48000	13,914.23000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,142.00000	3,395,000		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		4,142.00000	3,395,000		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		4,142.00000	3,395,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRT1	On	05/05/2011	Index Future			343.10200	342.85000				0.00	0	100.00
TRT1	On	04/08/2011	Index Future			347.84800	347.59300				0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04330	1.04870		13.47		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		212.00000	182,000	13.47		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		225.00000	249,000	13.47		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		76.00000	63,000	15.41		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		589.00000	630,000	15.41		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		532.00000	482,000	12.45		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		45.00000	49,000	12.45		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.06290	1.06810		14.10		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		285.00000	266,000	15.37		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		604.00000	637,000	15.37		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		173.00000	161,000	16.75		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		992.00000	1,032,000	16.75		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		481.00000	450,000	14.10		0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		300.00000	321,000	14.10		0.00	0	0.00

Total for Derivatives :											431,441,536.50	55,751	1,026,475.00
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i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000				0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4C	On	21/03/2012			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015			100.00000	100.00000			0.00	0	0.00
AB07	On	07/03/2014			100.00000	100.00000			0.00	0	0.00
AB08	On	03/05/2017			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014			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
ABCPI3	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL8A	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI3	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABSI4	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL099On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On 20/12/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On 12/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
BLG1A On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E On 21/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F On 21/11/2032 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2B On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG3A1	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN103On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN141On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN148On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN161	On 18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171	On 21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173	On 25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178	On 15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN34	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN39	On 07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On 07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On 07/03/2013	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
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07C	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
DV22	On	07/02/2020			100.00000	100.00000			0.00	0	0.00
DV23	On	27/02/2023			100.00000	100.00000			0.00	0	0.00
DVF12	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015			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
EMM01	On	28/07/2020			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	0.00
EQ105	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
EQ141	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ148	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FR2D3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS39	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On	16/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB82	On	28/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	07/12/2024	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
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
IBL09	On	08/12/2012			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL12	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014			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
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING112	On	16/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING28	On	30/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	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
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ01	On	21/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA122	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			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
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	0.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
NCLN25	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
NED12	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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1C _{On}	22/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C _{On}	22/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C _{On}	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D _{On}	22/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D _{On}	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D _{On}	22/05/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
NRA01 _{On}	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NRA01 _{On}	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NRA01 _{On}	30/11/2018	Spot Bond	100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4L	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00

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

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			5.68000	5.70000			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			7.63000	7.64500			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			8.64000	8.65500			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	1.30000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.63500	2.60000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.24000	7.25500			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			8.17500	8.19000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.32000	8.33000			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			6.92000	6.93000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.41000	8.42000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.47500	8.48000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.79500	8.80000			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			2.10500	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.69000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.82500	8.83000			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	21/04/2011			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
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
TFS06	On	20/03/2014			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
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
TH7A2A	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
THE7A3	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
THE8A3	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
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
TSP117	On 23/02/2012	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
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
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA004	On	12/10/2012	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
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
ZA021	On	20/10/2015	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
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:							431,441,536.50	55,751	1,026,475.00