



# Daily MTM Report

Daily summary for: 06/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.71010	6.77960		13.72	109,039,125.00	16,250	430,015.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		8.00000	6,000	17.88	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		678.00000	746,000	17.88	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		6.00000	5,000	18.16	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		726.00000	795,000	18.16	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		9.00000	7,000	17.61	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		629.00000	697,000	17.61	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		164.00000	124,000	13.72	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		84.00000	114,000	13.72	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		442.00000	506,000	16.50	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		22.00000	16,000	16.50	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		311.00000	370,000	15.66	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		41.00000	30,000	15.66	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,221.00000	1,291,000	20.93	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	20.93	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,022.00000	1,091,000	19.83	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		2.00000	1,000	19.83	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		488.00000	553,000	16.77	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		18.00000	13,000	16.77	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		14.00000	10,000	17.05	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		534.00000	600,000	17.05	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		353.00000	414,000	15.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		33.00000	24,000	15.94	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		270.00000	327,000	15.39	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		50.00000	37,000	15.39	111,000.00	3,000	22,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		582.00000	649,000	17.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		12.00000	9,000	17.33	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		232.00000	286,000	15.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		62.00000	46,000	15.11	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		197.00000	153,000	13.99	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		67.00000	93,000	13.99	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		92.00000	69,000	14.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		162.00000	209,000	14.55	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		195.00000	246,000	14.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		75.00000	56,000	14.83	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		313.00000	258,000	14.78	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		33.00000	48,000	14.78	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		131.00000	174,000	14.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		111.00000	84,000	14.28	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		103.00000	142,000	14.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		133.00000	102,000	14.00	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			6.80600	6.87710		14.68	5,941,638.00	873	120,099.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		44.00000	39,000	20.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,217.00000	1,283,000	20.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		41.00000	36,000	20.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,264.00000	1,330,000	20.73	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		46.00000	41,000	20.26	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,169.00000	1,235,000	20.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		983.00000	1,047,000	19.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		60.00000	53,000	19.33	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		107.00000	93,000	17.47	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		630.00000	687,000	17.47	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		284.00000	246,000	14.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		207.00000	240,000	14.68	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		238.00000	208,000	15.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		261.00000	302,000	15.15	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		672.00000	731,000	17.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		99.00000	87,000	17.71	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		803.00000	864,000	18.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		80.00000	70,000	18.40	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		341.00000	298,000	14.68	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		164.00000	192,000	14.68	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		127.00000	150,000	14.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		404.00000	356,000	14.67	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		395.00000	444,000	16.08	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		172.00000	150,000	16.08	0.00	0	6,060.00

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	9.80	Put		2,927.00000	2,997,000	24.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		4.00000	3,000	24.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.89850	6.97090		15.05	7,484,872.50	1,085	15,482.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		211.00000	191,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		590.00000	643,000	16.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		199.00000	181,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		628.00000	683,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		223.00000	203,000	16.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		552.00000	605,000	16.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		225.00000	254,000	15.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		446.00000	402,000	15.00	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.99560	7.07110		15.20	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		417.00000	380,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		382.00000	420,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		395.00000	362,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		410.00000	452,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		441.00000	400,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		356.00000	390,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		434.00000	394,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		363.00000	398,000	15.20	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.23050	7.30750		15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		586.00000	548,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		479.00000	518,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		563.00000	527,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		506.00000	547,000	15.89	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	17/09/2012	Foreign Exchange Future	7.15	Call		609.00000	570,000	15.76	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		452.00000	490,000	15.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.00400	9.07220		18.51	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,381.00000	1,356,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,509.00000	1,552,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,365.00000	1,340,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,543.00000	1,586,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,397.00000	1,371,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,475.00000	1,517,000	18.68	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.71010	6.77960			13.72	0.00	0	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		4,085.00000	3,021,000	15.66	15.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		31,125.00000	37,011,000	15.66	15.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		3,316.00000	2,445,000	15.94	15.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		35,356.00000	41,435,000	15.94	15.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		5,022.00000	3,728,000	15.39	15.39	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		27,062.00000	32,718,000	15.39	15.39	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		1,159.00000	852,000	17.33	17.33	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		58,199.00000	64,842,000	17.33	17.33	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.80600	6.87710			14.68	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		17,184.00000	14,999,000	16.08	16.08	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		39,474.00000	44,399,000	16.08	16.08	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		15,853.00000	13,832,000	16.31	16.31	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		43,143.00000	48,232,000	16.31	16.31	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		18,637.00000	16,275,000	15.85	15.85	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	19/09/2011	Foreign Exchange Future	7.05	Put		35,927.00000	40,675,000	15.85	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.01570	11.12060		13.14	5,507,850.00	500	27,772.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		27.00000	21,000	16.01	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		756.00000	855,000	16.01	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		23.00000	18,000	16.18	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		802.00000	902,000	16.18	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		30.00000	24,000	15.85	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		709.00000	808,000	15.85	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		433.00000	355,000	13.81	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		62.00000	89,000	13.81	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		408.00000	496,000	14.66	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		79.00000	62,000	14.66	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		60.00000	47,000	15.00	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		489.00000	581,000	15.00	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		20.00000	16,000	16.35	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		849.00000	950,000	16.35	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.15710	11.26420		14.30	0.00	0	29,935.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		302.00000	266,000	15.07	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		538.00000	609,000	15.07	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		286.00000	252,000	15.18	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		572.00000	645,000	15.18	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		320.00000	282,000	14.96	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		506.00000	575,000	14.96	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		256.00000	226,000	15.40	0.00	0	3,455.00

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	11.65	Put		642.00000	719,000	15.40	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		156.00000	137,000	16.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		992.00000	1,080,000	16.40	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		268.00000	312,000	14.30	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		532.00000	469,000	14.30	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.29080	11.39970		14.45	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		426.00000	384,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		676.00000	743,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		409.00000	369,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		709.00000	778,000	15.20	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		443.00000	400,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		643.00000	709,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		276.00000	248,000	16.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,076.00000	1,157,000	16.13	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08320	0.08480		15.29	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		182.00000	118,000	18.04	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		202.00000	298,000	18.04	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		15.00000	7,000	21.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,035.00000	1,187,000	21.53	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		983.00000	827,000	17.89	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		3.00000	7,000	17.89	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08450	0.08610		19.58	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		713.00000	596,000	16.10	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		103.00000	146,000	16.10	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	0.09	Call		241.00000	197,000	19.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		631.00000	747,000	19.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,616.00000	1,457,000	15.60	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		6.00000	7,000	15.60	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.72640	9.90150		11.84	2,003,638.40	206	17,454.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		210.00000	120,000	12.25	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		109.00000	194,000	12.25	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		179.00000	103,000	12.46	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		128.00000	227,000	12.46	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		243.00000	139,000	12.04	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		92.00000	163,000	12.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.83430	10.01350		13.27	2,212,717.50	225	51,177.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		532.00000	416,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		169.00000	232,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		499.00000	388,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		186.00000	254,000	13.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		566.00000	446,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		153.00000	212,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		225.00000	301,000	13.28	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		438.00000	335,000	13.28	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		587.00000	721,000	15.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		200.00000	155,000	15.06	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.93390	10.11550		13.70	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		602.00000	494,000	13.66	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	9.80	Put		287.00000	360,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		573.00000	469,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		308.00000	385,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		632.00000	521,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		267.00000	337,000	13.64	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			383.12100	380.90800			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			388.88700	386.71500			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			352.29500	350.45000			0.00	0	995.00
ALBI	On	03/11/2011	Index Future			357.59700	355.79300			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.19910	7.19280		9.49	93,588.30	13	12,738.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		545.00000	551,000	11.90	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		2.00000	2,000	11.90	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		496.00000	502,000	11.68	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		3.00000	3,000	11.68	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		594.00000	600,000	12.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	12.11	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20830	7.20430		10.55	720,830.00	100	8,920.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		586.00000	590,000	11.63	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		32.00000	32,000	11.63	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		543.00000	546,000	11.53	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		39.00000	38,000	11.53	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		631.00000	634,000	11.72	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		27.00000	26,000	11.72	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.21690	7.21600		11.00	0.00	0	200.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		637.00000	637,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		71.00000	70,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		582.00000	598,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		66.00000	81,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		677.00000	677,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		61.00000	60,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.13860	8.14480		13.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,331.00000	1,327,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		486.00000	488,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,304.00000	1,300,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		509.00000	511,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,359.00000	1,355,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		464.00000	466,000	12.75	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.97930	7.00900		10.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		166.00000	142,000	10.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		57.00000	63,000	10.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		132.00000	110,000	10.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		73.00000	81,000	10.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		203.00000	178,000	11.29	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		44.00000	49,000	11.29	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.06080	7.09200		11.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		140.00000	129,000	12.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		298.00000	318,000	12.07	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	19/09/2011	Foreign Exchange Future	7.30	Call		125.00000	115,000	12.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		333.00000	354,000	12.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		157.00000	145,000	11.92	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		265.00000	284,000	11.92	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.67750	7.81550		13.72	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		722.00000	590,000	16.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		7.00000	13,000	16.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		674.00000	543,000	16.25	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		9.00000	16,000	16.25	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		771.00000	637,000	16.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		6.00000	10,000	16.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.79050	7.93110		14.94	0.00	0	50.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		440.00000	355,000	14.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		159.00000	215,000	14.83	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		410.00000	328,000	14.87	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		179.00000	238,000	14.87	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		472.00000	383,000	14.80	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		141.00000	193,000	14.80	0.00	0	0.00
CRD1 On	04/08/2011	Index Future			159.19900	158.66000			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			161.32900	160.78300			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	04/08/2011	GOVI			353.29700	351.48200			0.00	0	179.00
GOVI	On	04/08/2011	GOVI	348.00	Call		34,820.00000	52,970,000		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		34,720.00000	52,870,000		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		34,920.00000	53,070,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			358.61500	356.84000			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		0.00000	16,150,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		1,600.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		0.00000	16,050,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		1,700.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		0.00000	16,250,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Put		1,500.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			153.21900	153.13300			0.00	0	977.00
IGOV	On	03/11/2011	Index Future			155.52500	155.46800			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			5.58000	5.58000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.60000	5.60000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.62000	5.63000			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.65000	5.67000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.75000	5.78000			0.00	0	14,700.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.84000	5.88000			0.00	0	0.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.09000	6.13000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.52000	6.54000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.96000	6.99000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.39000	7.41000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.76000	7.78000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.08000	8.11000			0.00	0	290.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			346.51200	344.51100			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			351.72700	349.76300			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			7.65000	7.61600		3.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.69800	7.79700		3.75	0.00	0	3,070.00
R157	On	04/08/2011	Bond Future	7.50	Call		458.00000	585,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,614.00000	1,357,000	3.69	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.55	Call		524.00000	662,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,485.00000	1,239,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		399.00000	514,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,751.00000	1,482,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,520.00000	2,201,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		182.00000	246,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,360.00000	1,127,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		595.00000	746,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		944.00000	1,145,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		932.00000	750,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,927.00000	2,217,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		381.00000	287,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.82700	7.92700		3.75	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,956.00000	2,195,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		790.00000	665,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,077.00000	2,323,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		732.00000	614,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,839.00000	2,071,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		853.00000	721,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.96800	8.09600		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,372.00000	2,656,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,014.00000	863,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,484.00000	2,774,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		959.00000	814,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,263.00000	2,540,000	3.81	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	8.45	Put		1,072.00000	914,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.13400	8.26400		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,727.00000	1,938,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,771.00000	1,572,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		1,812.00000	2,030,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,699.00000	1,506,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,644.00000	1,850,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,846.00000	1,641,000	3.74	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			8.67000	8.62600		8.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future			8.67100	8.76800		11.00	3,503,416.50	30	19,446.00
R186	On	04/08/2011	Bond Future	8.25	Call		787.00000	999,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,717.00000	5,028,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		901.00000	1,135,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,341.00000	4,675,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		686.00000	877,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,108.00000	5,398,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		4,980.00000	4,337,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,026.00000	1,283,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,866.00000	2,402,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,236.00000	2,672,000	10.97	0.00	0	200.00



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	8.95	Call		3,471.00000	4,033,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,809.00000	1,471,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,482.00000	9,296,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		334.00000	248,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.75000	8.84700		11.00	12,562,727.80	106	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,415.00000	4,929,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,041.00000	2,671,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,673.00000	5,204,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		2,855.00000	2,502,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,164.00000	4,662,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,236.00000	2,850,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		4,117.00000	3,662,000	11.00	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,233.00000	3,662,000	11.00	0.00	0	5,600.00
R186	On	02/02/2012	Bond Future			8.82900	8.93600		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,901.00000	5,424,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,334.00000	3,900,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,139.00000	5,678,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,132.00000	3,714,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,669.00000	5,178,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,545.00000	4,097,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.91400	9.02100		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,102.00000	5,594,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		5,285.00000	4,838,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,337.00000	5,841,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		5,084.00000	4,650,000	11.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.95	Call	4,879.00000	5,358,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put	5,501.00000	5,041,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000		0.00	0	0.00
R186/R'On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R'On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R'On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			209.01649	209.01814		0.00	0	0.00
R189	On	04/08/2011	Bond Future			212.24070	212.10549		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call	105.00000	241,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put	0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call	55.00000	191,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put	0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call	155.00000	291,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put	0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000		0.00	0	0.00
R197	On	05/05/2011	Bond Future			232.96281	232.96457		0.00	0	0.00
R197	On	04/08/2011	Bond Future			231.81779	232.19084		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call	691.00000	318,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put	0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call	641.00000	268,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put	0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call	741.00000	368,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000	0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000		0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.24000	7.21100	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.27100	7.37100	3.25	0.00	0	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		504.00000	637,000	3.20	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		869.00000	700,000	3.20	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		571.00000	715,000	3.21	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		785.00000	628,000	3.21	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		443.00000	565,000	3.18	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		959.00000	779,000	3.18	0	0.00
R201	On	03/11/2011	Bond Future			7.37700	7.47800	3.00	0.00	0	317.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,834.00000	2,045,000	3.14	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		387.00000	315,000	3.14	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,938.00000	2,155,000	3.15	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		354.00000	288,000	3.15	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,732.00000	1,938,000	3.13	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		423.00000	346,000	3.13	0	0.00
R201	On	02/02/2012	Bond Future			7.49000	7.62300	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,197.00000	2,443,000	3.47	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		595.00000	497,000	3.47	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,290.00000	2,541,000	3.48	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		561.00000	468,000	3.48	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,105.00000	2,347,000	3.45	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		629.00000	527,000	3.45	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future			7.63400	7.77100		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,238.00000	1,405,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,288.00000	1,130,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,305.00000	1,477,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,236.00000	1,084,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,173.00000	1,335,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,341.00000	1,178,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R202	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			2.68000	0.32600			0.00	0	0.00
R202	On	04/08/2011	Bond Future			0.26400	0.27500			0.00	0	10,088.00
R202	On	04/08/2011	Bond Future	1.00	Call		19,793.00000	20,117,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		21,053.00000	21,376,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		18,521.00000	18,844,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			0.18100	0.19200			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		8,803.00000	9,128,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Call		10,181.00000	10,506,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		7,412.00000	7,737,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	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
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.24000	8.19600		5.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.27900	8.37400		5.75	85,010,456.72	824	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		488.00000	618,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,259.00000	1,943,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		559.00000	701,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,091.00000	1,787,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		424.00000	541,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,435.00000	2,106,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.39600	8.49100		6.00	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,712.00000	1,936,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,671.00000	1,466,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,833.00000	2,066,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,567.00000	1,371,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,597.00000	1,812,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,782.00000	1,568,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.52000	8.63300		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,492.00000	2,764,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,988.00000	1,769,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,615.00000	2,895,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,896.00000	1,686,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,371.00000	2,637,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,082.00000	1,858,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.65800	8.77200		6.00	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	03/05/2012	Bond Future	8.75	Call		2,322.00000	2,566,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		2,413.00000	2,183,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,439.00000	2,689,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,323.00000	2,099,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,210.00000	2,448,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,509.00000	2,273,000	5.97	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			8.39000	8.34600		5.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.42300	8.51700		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		387.00000	497,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,174.00000	2,784,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		449.00000	571,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,962.00000	2,584,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		334.00000	432,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,395.00000	2,994,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.53000	8.62400		7.00	0.00	0	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,337.00000	2,612,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,693.00000	1,484,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,485.00000	2,769,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,587.00000	1,387,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,194.00000	2,460,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,805.00000	1,587,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.64000	8.74900		7.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Call		3,131.00000	3,457,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,896.00000	1,679,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,281.00000	3,615,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,802.00000	1,593,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,985.00000	3,303,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,994.00000	1,769,000	7.37	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.76200	8.87200		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,477.00000	2,736,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		3,064.00000	2,794,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,604.00000	2,870,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,950.00000	2,687,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,356.00000	2,607,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		3,185.00000	2,907,000	6.97	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			6.94500	6.91600		2.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.97900	7.08400		2.25	0.00	0	6,506.00
R206	On	04/08/2011	Bond Future	7.00	Call		368.00000	477,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		554.00000	430,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		420.00000	538,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		495.00000	381,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		319.00000	419,000	2.23	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	04/08/2011	Bond Future	6.95	Put		616.00000	483,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.08200	7.18900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,373.00000	1,536,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		259.00000	208,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,451.00000	1,617,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		239.00000	191,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,299.00000	1,458,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		284.00000	229,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.19900	7.35000		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,524.00000	1,720,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		376.00000	303,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,589.00000	1,789,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		354.00000	284,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,459.00000	1,652,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		399.00000	323,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.37000	7.53100		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		791.00000	921,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		839.00000	718,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		835.00000	969,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		805.00000	688,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		749.00000	874,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		875.00000	749,000	1.99	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			8.44000	8.40100		6.50	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future			8.47000	8.56800		7.75	0.00	0	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		697.00000	878,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,507.00000	2,135,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		791.00000	989,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,313.00000	1,958,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		611.00000	776,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,709.00000	2,321,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.56500	8.66400		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,292.00000	2,596,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,823.00000	1,582,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,446.00000	2,760,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,705.00000	1,475,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,145.00000	2,437,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,948.00000	1,696,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.66300	8.77500		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,361.00000	3,716,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,173.00000	1,930,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,518.00000	3,881,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,069.00000	1,833,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,208.00000	3,554,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,283.00000	2,030,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.77400	8.88700		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,641.00000	2,926,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		3,353.00000	3,051,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		2,776.00000	3,070,000	8.05	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	03/05/2012	Bond Future	8.80	Put		3,227.00000	2,935,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,512.00000	2,789,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,486.00000	3,176,000	7.96	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			8.50000	8.45600		7.25	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.51500	8.61700		8.50	0.00	0	220.00
R208	On	04/08/2011	Bond Future	8.25	Call		662.00000	847,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,880.00000	2,456,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		755.00000	958,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,667.00000	2,261,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		578.00000	746,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,104.00000	2,663,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.60400	8.70700		9.00	0.00	0	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,363.00000	2,689,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,113.00000	1,838,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,522.00000	2,860,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,983.00000	1,720,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,211.00000	2,524,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,252.00000	1,963,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.69300	8.80800		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,477.00000	3,860,000	9.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	9.00	Put		2,396.00000	2,123,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,642.00000	4,035,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,282.00000	2,019,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,315.00000	3,688,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,514.00000	2,231,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.79100	8.90800		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,494.00000	3,854,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,986.00000	2,695,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		3,656.00000	4,024,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,874.00000	2,590,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,336.00000	3,687,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		3,104.00000	2,803,000	9.24	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			8.84000	8.78600		12.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.87100	8.94600		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		790.00000	943,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,372.00000	3,942,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		898.00000	1,066,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,065.00000	3,650,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		692.00000	830,000	13.71	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	04/08/2011	Bond Future	8.45	Put		4,693.00000	4,248,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,267.00000	8,814,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		158.00000	122,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.93600	9.01000		14.75	0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,144.00000	2,380,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,174.00000	3,841,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,306.00000	2,554,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,938.00000	3,618,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,989.00000	2,213,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,420.00000	4,075,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.00000	9.08100		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,579.00000	3,887,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,194.00000	3,887,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,767.00000	4,085,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,001.00000	3,705,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,397.00000	3,696,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,395.00000	4,080,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.06700	9.14900		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,835.00000	4,136,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,958.00000	4,644,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,016.00000	4,326,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,759.00000	4,454,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,659.00000	3,952,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		5,165.00000	4,843,000	14.95	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209/R	On	31/03/2036			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011			126.18893	126.18995			0.00	0	0.00
R210	On	04/08/2011			128.44640	128.05869		1,027,571.20		8	270.00
R210	On	04/08/2011	106.00	Call		22,059.00000	22,446,000		0.00	0	0.00
R210	On	04/08/2011	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	106.05	Call		22,009.00000	22,396,000		0.00	0	0.00
R210	On	04/08/2011	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	105.95	Call		22,109.00000	22,496,000		0.00	0	0.00
R210	On	04/08/2011	105.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011			2.08500	1.53300			0.00	0	0.00
R211	On	04/08/2011			1.26600	1.33000			0.00	0	0.00
R211	On	04/08/2011	1.50	Call		921.00000	1,270,000		0.00	0	0.00
R211	On	04/08/2011	1.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	1.55	Call		1,190.00000	1,539,000		0.00	0	0.00
R211	On	04/08/2011	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	1.45	Call		651.00000	1,000,000		0.00	0	0.00
R211	On	04/08/2011	1.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011			1.02700	1.08900			0.00	0	539.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/11/2011	Bond Future	1.25	Call		845.00000	1,172,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		1,106.00000	1,433,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		583.00000	911,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.63000	2.33600			0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.22000	2.24400			0.00	0	2,292.00
R212	On	04/08/2011	Bond Future	2.50	Call		2,408.00000	2,637,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		2,871.00000	3,100,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		1,943.00000	2,172,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			2.11400	2.13700			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		3,362.00000	3,579,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		3,815.00000	4,032,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		2,906.00000	3,123,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		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			8.86000	8.80600			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	04/08/2011	Bond Future			8.89800	8.94700			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		8,029.00000	7,640,000		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		7,576.00000	7,188,000		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		8,485.00000	8,096,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.97000	9.01900			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		2,138.00000	1,755,000		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		1,734.00000	1,351,000		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		2,544.00000	2,161,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.04500	9.10000			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		773.00000	349,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	39,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		385.00000	0,000		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		1,164.00000	740,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.11900	9.17300			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		580.00000	990,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		953.00000	1,363,000		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	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		204.00000	614,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		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			13,718.54000	13,919.94000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,199.00000	2,185,000		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		4,199.00000	2,185,000		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		4,200.00000	2,186,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	1,000		0.00	0	0.00
TRT1	On	04/08/2011	Index Future			348.87700	347.18300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			353.54400	351.82700			0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.03470	1.04570		13.75	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Call		158.00000	118,000	13.75	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.05	Put		201.00000	271,000	13.75	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Call		42.00000	30,000	15.76	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.10	Put		585.00000	683,000	15.76	0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future	1.00	Call		482.00000	391,000	12.35	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		25.00000	44,000	12.35	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future			1.05390	1.06550		14.33	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Call		255.00000	220,000	15.66	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Put		600.00000	681,000	15.66	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		150.00000	128,000	17.03	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		995.00000	1,089,000	17.03	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		444.00000	387,000	14.33	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		289.00000	348,000	14.33	0.00	0	0.00

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**Total for Derivatives :** **235,219,431.92**      **23,220**      **1,073,661.00**

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**i-Bonds**

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN05	On 17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABIC03	On 26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10B	On 15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL5	On 11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On 18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL106	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL107	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL108	On	28/12/2011			100.00000	100.00000			0.00	0	0.00
ACL109	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	0.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BLG2C On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2F On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A On 30/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
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
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
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
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
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BMWFO	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
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN114On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN128On	20/06/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN129On	16/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
CLN130On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN131	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136	On 22/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138	On 31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141	On 20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142	On 20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN148	On 15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151	On 15/10/2011	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
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2D3L	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBN06	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN07	On 15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On 08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On 03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On 29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC10	On 26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On 26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC16	On 09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On 03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On 22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On 13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT08	On	22/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1A	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1B	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D	On	01/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA27	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
GRA27	On	01/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN669	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND124	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013			100.00000	100.00000			0.00	0	0.00
ING53	On	14/11/2011			100.00000	100.00000			0.00	0	0.00
ING71	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014			100.00000	100.00000			0.00	0	0.00
INJ01	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
INJ02	On	30/04/2015			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
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA121	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
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



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	0.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN2	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	0.00

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 <sub>On</sub>	22/05/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1A <sub>On</sub>	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1B <sub>On</sub>	22/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1B <sub>On</sub>	22/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1B <sub>On</sub>	22/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1B <sub>On</sub>	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C <sub>On</sub>	22/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C <sub>On</sub>	22/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C <sub>On</sub>	22/11/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1C <sub>On</sub>	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D <sub>On</sub>	22/05/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D <sub>On</sub>	22/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NQF1D <sub>On</sub>	22/05/2020	Spot Bond	100.00000	100.00000			0.00	0	0.00
NRA01 <sub>On</sub>	31/10/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
NRA01 <sub>On</sub>	30/04/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
NRA01 <sub>On</sub>	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			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.64500	5.71000			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			7.57500	7.66000			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			8.59000	8.68000			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			1.27000	1.29000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.59000	2.57000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.16500	7.25000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.67000	2.68000			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			8.16500	8.25000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.31500	8.40000			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			6.87000	6.95500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.37000	8.46000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.42500	8.52000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.80500	8.87500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.67000	2.69000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.03000	2.08500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.61000	2.63000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.82500	8.87000			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
RC5B0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RC5C0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RC5C0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RC5C0	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
SYN803	On	11/05/2011			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
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
TFS72	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	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
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000			0.00	0	0.00
TN20	On	17/09/2020			100.00000	100.00000			0.00	0	0.00
TN23	On	06/11/2023			100.00000	100.00000			0.00	0	0.00
TN25	On	19/08/2025			100.00000	100.00000			0.00	0	0.00
TN27	On	14/11/2027			100.00000	100.00000			0.00	0	0.00
TNF11	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Grand Total:</b>							<b>235,219,431.92</b>	<b>23,220</b>	<b>1,073,661.00</b>