



Daily MTM Report

Daily summary for: 18/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.94450	6.90300		13.23	39,035,034.50	5,621	409,822.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		25.00000	27,000	15.47	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		572.00000	533,000	15.47	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		21.00000	22,000	15.70	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		618.00000	578,000	15.70	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		29.00000	32,000	15.25	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		526.00000	488,000	15.25	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		275.00000	303,000	14.11	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		72.00000	59,000	14.11	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		354.00000	318,000	14.35	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		57.00000	62,000	14.35	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		240.00000	209,000	13.68	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		93.00000	103,000	13.68	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,101.00000	1,060,000	17.94	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		4.00000	4,000	17.94	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		905.00000	864,000	17.04	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		8.00000	8,000	17.04	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		395.00000	359,000	14.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		48.00000	53,000	14.57	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		41.00000	44,000	14.80	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		438.00000	400,000	14.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		276.00000	243,000	13.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		79.00000	87,000	13.90	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		206.00000	176,000	13.45	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		109.00000	120,000	13.45	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		482.00000	443,000	15.02	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		35.00000	37,000	15.02	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		174.00000	147,000	13.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		127.00000	141,000	13.23	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		312.00000	342,000	14.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		59.00000	48,000	14.29	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		176.00000	198,000	13.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		123.00000	104,000	13.58	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		145.00000	124,000	13.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		148.00000	168,000	13.40	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		435.00000	469,000	14.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		32.00000	25,000	14.82	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		104.00000	87,000	13.76	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		207.00000	231,000	13.76	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		87.00000	72,000	13.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		240.00000	266,000	13.93	0.00	0	175.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			7.04620	7.00490		14.56	4,474,337.00	635	112,425.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		64.00000	66,000	18.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,109.00000	1,070,000	18.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		61.00000	62,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,156.00000	1,116,000	19.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		68.00000	70,000	18.72	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,063.00000	1,024,000	18.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		882.00000	844,000	17.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		87.00000	90,000	17.84	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		149.00000	157,000	16.09	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		544.00000	511,000	16.09	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		379.00000	403,000	14.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		174.00000	157,000	14.61	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		321.00000	343,000	14.59	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		216.00000	197,000	14.59	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		584.00000	550,000	16.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		139.00000	146,000	16.31	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		708.00000	672,000	16.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		113.00000	118,000	16.97	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		442.00000	469,000	14.63	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		137.00000	123,000	14.63	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.14540	7.10370		14.91	0.00	0	11,931.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		264.00000	276,000	15.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		510.00000	481,000	15.61	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		250.00000	261,000	15.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		546.00000	516,000	15.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		279.00000	292,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		475.00000	447,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.25030	7.20800		15.24	0.00	0	888.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		505.00000	529,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		333.00000	315,000	15.12	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		479.00000	503,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		357.00000	339,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		531.00000	556,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		309.00000	292,000	15.09	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		524.00000	549,000	15.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		316.00000	299,000	15.10	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.21590	9.17420		18.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,444.00000	1,439,000	18.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,470.00000	1,423,000	18.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,428.00000	1,422,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,504.00000	1,456,000	18.21	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,461.00000	1,456,000	18.10	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,437.00000	1,390,000	18.10	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.94450	6.90300			13.23	27,778.00	4	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			9,310.00000	10,265,000	13.68	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			24,010.00000	20,815,000	13.68	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			7,927.00000	8,720,000	13.90	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			27,627.00000	24,270,000	13.90	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		10,907.00000	12,046,000	13.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		20,607.00000	17,596,000	13.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		3,465.00000	3,745,000	15.02	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		48,165.00000	44,295,000	15.02	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.04620	7.00490		14.56	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		23,145.00000	24,472,000	14.78	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		32,655.00000	29,852,000	14.78	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		21,485.00000	22,694,000	15.00	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		35,995.00000	33,074,000	15.00	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		24,941.00000	26,392,000	14.56	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		29,451.00000	26,772,000	14.56	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future			11.24650	11.25060		12.77	56,468,676.50	5,021	26,488.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Call		65.00000	63,000	14.46	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.85	Put		664.00000	667,000	14.46	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Call		58.00000	56,000	14.60	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.90	Put		707.00000	710,000	14.60	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Call		73.00000	70,000	14.32	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.80	Put		622.00000	624,000	14.32	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Call		561.00000	556,000	13.20	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	10.75	Put		60.00000	60,000	13.20	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Put		351.00000	352,000	13.33	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.45	Call		152.00000	148,000	13.33	0.00	0	10.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Call		123.00000	120,000	13.61	0.00	0	0.00
£ / R On	13/06/2011	Foreign Exchange Future	11.55	Put		422.00000	424,000	13.61	0.00	0	100.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		52.00000	51,000	14.74	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		751.00000	755,000	14.74	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.39490	11.39960		14.05	0.00	0	30,045.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		376.00000	372,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		476.00000	477,000	14.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		357.00000	354,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		507.00000	509,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		396.00000	392,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		446.00000	447,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		323.00000	319,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		573.00000	574,000	14.58	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		203.00000	201,000	15.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		903.00000	906,000	15.51	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.53600	11.54030		14.40	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		501.00000	497,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		611.00000	611,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		482.00000	478,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		642.00000	642,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		520.00000	516,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		580.00000	580,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		330.00000	327,000	15.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		990.00000	991,000	15.52	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08440	0.08290		14.19	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		140.00000	191,000	16.62	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		350.00000	251,000	16.62	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		19.00000	25,000	21.08	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,229.00000	1,085,000	21.08	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		800.00000	945,000	15.50	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		10.00000	5,000	15.50	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08570	0.08420		19.18	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		599.00000	700,000	15.94	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		179.00000	130,000	15.94	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		216.00000	255,000	19.18	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		796.00000	685,000	19.18	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,429.00000	1,575,000	15.04	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		9.00000	5,000	15.04	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.85600	9.94210		11.95	6,031,872.00	612	16,039.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		273.00000	214,000	12.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		131.00000	158,000	12.05	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		242.00000	187,000	11.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		150.00000	181,000	11.95	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		306.00000	244,000	12.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		114.00000	138,000	12.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.97150	10.05960		13.16	299,145.00	30	51,077.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		583.00000	520,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		173.00000	199,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		550.00000	489,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		190.00000	218,000	13.19	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		617.00000	553,000	13.20	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		157.00000	182,000	13.20	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.08060	10.16750		13.64	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		649.00000	595,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		282.00000	314,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		620.00000	567,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		303.00000	336,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		680.00000	624,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		263.00000	293,000	13.54	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			374.61800	375.84100			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			379.99800	381.23500			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			344.54100	345.62900			0.00	0	1,070.00
ALBI	On	04/08/2011	Index Future			349.48900	350.58900			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.22020	7.23640		9.75	1,444,040.00	200	12,696.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		592.00000	576,000	12.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		6.00000	6,000	12.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		544.00000	528,000	11.87	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		8.00000	8,000	11.87	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		640.00000	624,000	12.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		4.00000	4,000	12.30	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23660	7.25280		10.72	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		637.00000	622,000	11.69	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		34.00000	35,000	11.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		594.00000	579,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		41.00000	42,000	11.61	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		681.00000	666,000	11.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		28.00000	29,000	11.77	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.25570	7.27070		10.97	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		689.00000	676,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		68.00000	70,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		650.00000	637,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		79.00000	81,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		730.00000	716,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		59.00000	60,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.15410	8.20130		13.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,381.00000	1,368,000	13.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		480.00000	514,000	13.21	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,353.00000	1,338,000	13.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		502.00000	534,000	13.20	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,410.00000	1,398,000	13.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		459.00000	494,000	13.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.14050	7.16360		10.48	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		302.00000	283,000	11.76	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		38.00000	43,000	11.76	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		262.00000	244,000	11.50	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		48.00000	54,000	11.50	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		344.00000	325,000	12.01	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		30.00000	35,000	12.01	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.22750	7.25110		11.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		212.00000	199,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		211.00000	222,000	11.22	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		192.00000	179,000	11.36	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		241.00000	252,000	11.36	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		239.00000	221,000	11.08	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		188.00000	194,000	11.08	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.73690	7.71120		14.24	193,422.50	25	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		638.00000	660,000	16.94	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		27.00000	23,000	16.94	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		593.00000	614,000	16.73	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		32.00000	27,000	16.73	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		684.00000	706,000	17.15	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		23.00000	19,000	17.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.85440	7.82750		15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		404.00000	418,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		227.00000	214,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		375.00000	390,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		248.00000	236,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		433.00000	448,000	15.21	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		206.00000	194,000	15.21	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			155.99900	156.16800			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			158.15600	158.32700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	05/05/2011	GOVI			345.59900	346.64700			0.00	0	205.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		23,530.00000	34,010,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		23,630.00000	34,110,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		23,430.00000	33,910,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			350.56300	351.62200			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		36,220.00000	25,630,000		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		36,120.00000	25,530,000		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		36,320.00000	25,730,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.43800	150.10900			0.00	0	65.00
IGOV	On	04/08/2011	Index Future			152.59800	152.26400			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ILBI	On	05/05/2011	Index Future			406.98200	406.27300			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.57700	5.58000			0.00	0	2,001.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.60800	5.61000			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.62700	5.63000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.65800	5.68000			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.75700	5.78000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.83400	5.89000			0.00	0	14,700.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.28900	6.32000			0.00	0	5,591.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.72000	6.77000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.19300	7.25000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.60600	7.66000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.95900	8.01000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			8.29000	8.33000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			338.46100	339.76200			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			343.32200	344.63800			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/05/2011	Bond Future			7.75500	7.69600		3.75	0.00	0	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		544.00000	381,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		322.00000	401,000	3.70	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		672.00000	491,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		246.00000	307,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		432.00000	288,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		416.00000	514,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		335.00000	211,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		524.00000	642,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.90400	7.84000		4.00	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		536.00000	450,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,858.00000	2,019,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		601.00000	509,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,728.00000	1,883,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		476.00000	397,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,994.00000	2,162,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,752.00000	2,950,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		247.00000	198,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,605.00000	1,751,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		673.00000	573,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,010.00000	881,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		1,165.00000	1,282,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		1,934.00000	1,752,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		554.00000	619,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			8.07200	8.00300		4.25	5,742,809.76	48	3,684.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.25	Call		1,993.00000	1,836,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,103.00000	1,195,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,106.00000	1,944,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,037.00000	1,124,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,885.00000	1,732,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,174.00000	1,271,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.26700	8.19100		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,405.00000	2,245,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,368.00000	1,464,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,509.00000	2,347,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,305.00000	1,399,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,302.00000	2,146,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,432.00000	1,532,000	4.24	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.76300	8.70300		10.25	0.00	0	29,349.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,359.00000	976,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		919.00000	1,097,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,636.00000	1,217,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		731.00000	873,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,111.00000	767,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,139.00000	1,356,000	10.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.00	Put		6,889.00000	7,445,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		7.00000	2,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.85500	8.79400		11.50	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		992.00000	834,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,161.00000	6,562,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,112.00000	940,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,792.00000	6,179,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		884.00000	739,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,545.00000	6,959,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		5,436.00000	5,809,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,242.00000	1,056,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		3,314.00000	3,584,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,444.00000	2,155,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,630.00000	3,270,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		2,208.00000	2,407,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,420.00000	7,915,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		512.00000	566,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.94900	8.88500		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,553.00000	4,209,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,522.00000	3,754,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,800.00000	4,446,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		3,325.00000	3,547,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,313.00000	3,979,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,729.00000	3,970,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.04600	8.98000		12.50	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	9.00	Call		5,093.00000	4,766,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,916.00000	5,171,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,323.00000	4,988,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,706.00000	4,953,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,869.00000	4,550,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		5,135.00000	5,397,000	12.30	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			208.76871	208.76376			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,464.00000	1,469,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.35	Call		1,414.00000	1,419,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.35	Put		0.00000	0,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.25	Call		1,514.00000	1,519,000		0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.25	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	05/05/2011	Bond Future			232.57954	231.68573			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		0.00000	580,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		314.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		0.00000	530,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	05/05/2011	Bond Future	232.05	Put		364.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		0.00000	630,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		264.00000	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			7.35300	7.29300		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,466.00000	1,275,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		8.00000	10,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,621.00000	1,429,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		5.00000	6,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,314.00000	1,124,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		15.00000	17,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.48800	7.42300		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		552.00000	468,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,073.00000	1,184,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		616.00000	526,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		986.00000	1,091,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		493.00000	415,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,165.00000	1,282,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.63900	7.56900		3.50	4,786,346.25	45	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,818.00000	1,683,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		625.00000	685,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,914.00000	1,775,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		584.00000	640,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,725.00000	1,593,000	3.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/11/2011	Bond Future	7.95	Put		670.00000	733,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.81400	7.73600		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,073.00000	1,937,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		762.00000	826,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,161.00000	2,022,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		723.00000	785,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,987.00000	1,853,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		802.00000	869,000	3.56	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.35400	0.36400			0.00	0	10,539.00
R202	On	05/05/2011	Bond Future	2.05	Call		41,628.00000	41,921,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		42,656.00000	42,949,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		40,590.00000	40,882,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.28300	8.21400		5.75	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		628.00000	417,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		453.00000	577,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		772.00000	536,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		354.00000	453,000	5.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	05/05/2011	Bond Future	8.20	Call		501.00000	316,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		569.00000	720,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.41200	8.33900		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		707.00000	587,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,314.00000	2,536,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		788.00000	658,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,156.00000	2,368,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		633.00000	521,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,480.00000	2,710,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.55100	8.47400		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,958.00000	1,769,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		1,841.00000	1,999,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,079.00000	1,883,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,737.00000	1,887,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,841.00000	1,658,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,949.00000	2,113,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.70500	8.62300		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,686.00000	2,483,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,138.00000	2,289,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,808.00000	2,601,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		2,046.00000	2,193,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,566.00000	2,369,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,234.00000	2,391,000	6.61	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203/R	On 15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On 05/05/2011	Bond Future			8.41300	8.35300		6.75	0.00	0	100.00
R204	On 05/05/2011	Bond Future	8.50	Call		1,107.00000	844,000	6.66	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.50	Put		305.00000	370,000	6.66	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.55	Call		1,304.00000	1,024,000	6.68	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.55	Put		231.00000	279,000	6.68	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.45	Call		926.00000	682,000	6.64	0.00	0	0.00
R204	On 05/05/2011	Bond Future	8.45	Put		396.00000	480,000	6.64	0.00	0	0.00
R204	On 04/08/2011	Bond Future			8.53300	8.47100		7.50	0.00	0	0.00
R204	On 04/08/2011	Bond Future	8.00	Call		627.00000	527,000	7.22	0.00	0	0.00
R204	On 04/08/2011	Bond Future	8.00	Put		3,170.00000	3,398,000	7.22	0.00	0	0.00
R204	On 04/08/2011	Bond Future	8.05	Call		702.00000	594,000	7.23	0.00	0	0.00
R204	On 04/08/2011	Bond Future	8.05	Put		2,971.00000	3,191,000	7.23	0.00	0	0.00
R204	On 04/08/2011	Bond Future	7.95	Call		557.00000	465,000	7.20	0.00	0	0.00
R204	On 04/08/2011	Bond Future	7.95	Put		3,374.00000	3,611,000	7.20	0.00	0	0.00
R204	On 03/11/2011	Bond Future			8.65700	8.59300		7.75	0.00	0	2,034.00
R204	On 03/11/2011	Bond Future	8.75	Call		2,679.00000	2,480,000	7.64	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.75	Put		1,876.00000	2,005,000	7.64	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.80	Call		2,827.00000	2,622,000	7.66	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.80	Put		1,770.00000	1,893,000	7.66	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.70	Call		2,536.00000	2,342,000	7.61	0.00	0	0.00
R204	On 03/11/2011	Bond Future	8.70	Put		1,988.00000	2,122,000	7.61	0.00	0	0.00
R204	On 02/02/2012	Bond Future			8.79100	8.72300		8.25	0.00	0	0.00
R204	On 02/02/2012	Bond Future	9.00	Call		3,584.00000	3,374,000	8.25	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	9.00	Put		2,219.00000	2,347,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,732.00000	3,517,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,124.00000	2,246,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,440.00000	3,234,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,320.00000	2,451,000	8.23	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.02300	6.95800		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,309.00000	1,151,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		2.00000	2,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,427.00000	1,270,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		1.00000	2,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,191.00000	1,034,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		4.00000	5,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.16700	7.09500		2.50	0.00	0	2,805.00
R206	On	04/08/2011	Bond Future	7.00	Call		440.00000	366,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		650.00000	735,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		494.00000	415,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		593.00000	673,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		392.00000	324,000	2.40	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		713.00000	804,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.32600	7.24600		2.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/11/2011	Bond Future	7.75	Call		1,374.00000	1,259,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		374.00000	419,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,445.00000	1,328,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		347.00000	389,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,304.00000	1,192,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		403.00000	450,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.52700	7.43400		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,497.00000	1,384,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		498.00000	550,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,559.00000	1,444,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		473.00000	523,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,436.00000	1,325,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		525.00000	579,000	2.54	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.51100	8.45200		7.50	495,991,938.00	5,240	6,260.00
R207	On	05/05/2011	Bond Future	8.50	Call		804.00000	573,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		527.00000	636,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		977.00000	723,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		413.00000	499,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		649.00000	443,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		661.00000	795,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.62400	8.56300		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		944.00000	810,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,725.00000	2,934,000	8.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.30	Call		1,045.00000	902,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,539.00000	2,738,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		849.00000	725,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,919.00000	3,137,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.73700	8.67200		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,621.00000	2,415,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,195.00000	2,344,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,770.00000	2,558,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		2,073.00000	2,216,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,476.00000	2,276,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,323.00000	2,478,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.85800	8.79000		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,602.00000	3,382,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,494.00000	2,635,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,755.00000	3,531,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,386.00000	2,522,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,443.00000	3,229,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,597.00000	2,744,000	9.19	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.57400	8.50900		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		670.00000	441,000	8.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/05/2011	Bond Future	8.50	Put		725.00000	891,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		830.00000	572,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		581.00000	718,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		531.00000	332,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		892.00000	1,088,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.67500	8.60800		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		906.00000	763,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,071.00000	3,326,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,007.00000	853,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,865.00000	3,109,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		812.00000	680,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,285.00000	3,550,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.78000	8.71100		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,624.00000	2,399,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,398.00000	2,573,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,780.00000	2,547,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,265.00000	2,432,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,473.00000	2,256,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,537.00000	2,720,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.89000	8.81800		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,746.00000	3,503,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,721.00000	2,886,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,907.00000	3,658,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,604.00000	2,762,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,588.00000	3,350,000	10.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/02/2012	Bond Future	8.95	Put		2,843.00000	3,013,000	10.05	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R'On		31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.84800	8.78900		13.50	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		196.00000	97,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,552.00000	2,920,000	13.17	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		270.00000	144,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,210.00000	2,551,000	13.19	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		138.00000	64,000	13.15	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,914.00000	3,307,000	13.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.92000	8.85900		14.75	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,252.00000	1,073,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,157.00000	4,454,000	14.24	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,387.00000	1,195,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,876.00000	4,161,000	14.26	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,127.00000	960,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,451.00000	4,760,000	14.22	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,002.00000	8,549,000	15.60	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		216.00000	239,000	15.60	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.99200	8.92900		15.75	0.00	0	1,118.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,749.00000	2,508,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/11/2011	Bond Future	8.75	Put		4,156.00000	4,400,000	15.33	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,926.00000	2,676,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,936.00000	4,171,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,581.00000	2,350,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,389.00000	4,643,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.06600	9.00100		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,305.00000	4,027,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,313.00000	4,528,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,499.00000	4,214,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,126.00000	4,335,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		4,115.00000	3,844,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,506.00000	4,729,000	15.98	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	05/05/2011	Bond Future			125.63504	125.62723			0.00	0	278.00
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Put		373.00000	365,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Put		423.00000	415,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		323.00000	315,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.61000	1.61100			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,914.00000	2,920,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,185.00000	3,191,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,643.00000	2,648,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.43400	2.41500			0.00	0	2,532.00
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,593.00000	1,774,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		1,107.00000	1,289,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		2,081.00000	2,262,000		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			8.91000	8.84500			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		7,248.00000	7,769,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		6,793.00000	7,314,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		7,706.00000	8,227,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.99000	8.92300			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,839.00000	8,368,000		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		7,386.00000	7,915,000		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		8,295.00000	8,824,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.07200	9.00400			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		2,021.00000	2,549,000		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		1,617.00000	2,146,000		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		2,427.00000	2,956,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.15900	9.08800			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		681.00000	1,224,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		293.00000	836,000		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		1,072.00000	1,615,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213/R	On	28/02/2031			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011			14,007.00000	13,997.12000			0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Call		4,971.00000	5,070,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Call		4,971.00000	5,070,000		0.00	0	0.00
RAIN	On	13/06/2011	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Call		4,971.00000	5,070,000		0.00	0	0.00
RAIN	On	13/06/2011	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011			341.52100	342.56700			0.00	0	100.00
TRT1	On	04/08/2011			346.24200	347.30200			0.00	0	0.00
YUAN/F	On	13/06/2011			1.06580	1.05930		12.90	0.00	0	0.00
YUAN/F	On	13/06/2011	1.05	Call		270.00000	301,000	12.90	0.00	0	0.00
YUAN/F	On	13/06/2011	1.05	Put		177.00000	143,000	12.90	0.00	0	0.00
YUAN/F	On	13/06/2011	1.10	Call		103.00000	112,000	14.58	0.00	0	0.00
YUAN/F	On	13/06/2011	1.10	Put		510.00000	454,000	14.58	0.00	0	0.00
YUAN/F	On	13/06/2011	1.00	Call		625.00000	680,000	12.32	0.00	0	0.00
YUAN/F	On	13/06/2011	1.00	Put		32.00000	22,000	12.32	0.00	0	0.00
YUAN/F	On	19/09/2011			1.08500	1.07920		14.81	0.00	0	0.00
YUAN/F	On	19/09/2011	1.10	Call		330.00000	348,000	14.81	0.00	0	0.00
YUAN/F	On	19/09/2011	1.10	Put		538.00000	498,000	14.81	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		202.00000	211,000	16.10		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		910.00000	861,000	16.10		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		548.00000	580,000	13.73		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		256.00000	230,000	13.73		0.00	0	0.00
Total for Derivatives :								614,495,399.51	17,481	1,014,171.00

j-Bonds

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

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

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

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

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

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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS1110On 12/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1 On 29/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2 On 02/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5 On 15/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7 On 02/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8 On 02/10/2017 Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9 On 03/02/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1 On 30/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2 On 30/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202On 31/12/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On 28/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On 02/03/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On 18/04/2028 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN139On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN142On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN153	On 25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154	On 20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155	On 20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157	On 20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158	On 19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160	On 12/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161	On 18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163	On 20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171	On 21/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173	On 25/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

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

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1B	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015		Spot Bond	100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2012		Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1D	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1E	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1F	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
HWAY2	On	07/12/2024			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2035			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN669	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND116	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND117	On	26/04/2011			100.00000	100.00000			0.00	0	0.00
IND118	On	03/05/2011			100.00000	100.00000			0.00	0	0.00
IND119	On	10/05/2011			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011			100.00000	100.00000			0.00	0	0.00
IND127	On	05/07/2011			100.00000	100.00000			0.00	0	0.00
IND129	On	19/07/2011			100.00000	100.00000			0.00	0	0.00
IND131	On	02/08/2011			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING112	On	16/05/2011			100.00000	100.00000			0.00	0	0.00
ING113	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING117	On	29/06/2011			100.00000	100.00000			0.00	0	0.00
ING28	On	30/04/2011			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA116	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA117	On	28/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA118	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA128	On	14/07/2011			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011			100.00000	100.00000			0.00	0	0.00
IVA132	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00

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

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

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

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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	0.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC1A1F	On	20/04/2011			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1C	On 01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On 04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On 13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On 15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On 31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On 31/08/2011	Spot Bond			5.78000	5.72000			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			7.73000	7.67000			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			8.74500	8.68500			0.00	0	0.00
R187P	On 21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On 31/03/2013	Spot Bond			1.30000	1.30000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	07/12/2023	Spot Bond			2.60000	2.64000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.33000	7.27000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.70000	2.71000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.26000	8.19000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.39000	8.33000			0.00	0	0.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.00000	6.93500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.49000	8.43000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.55500	8.49000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.83500	8.77500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71000	2.71000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13500	2.13500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.71000	2.69000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.89500	8.83000			0.00	0	0.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES02	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN798	On	18/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN799	On	19/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN800	On	20/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN801	On	21/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN802	On	04/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN803	On	11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS72	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE7A	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	0.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	0.00
Z06	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z09	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z14	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z18	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z19	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
Z20	On	19/10/2015			100.00000	100.00000			0.00	0	0.00
Z25	On	30/11/2014			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
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00
Grand Total:						614,495,399.51	17,481	1,014,171.00	