



# Daily MTM Report

Daily summary for: 28/04/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 13/06/2011 Foreign Exchange Future			6.66060	6.74210		12.94	103,046,142.60	15,471	415,573.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		9.00000	5,000	17.10	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		717.00000	794,000	17.10	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		7.00000	4,000	17.36	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		765.00000	843,000	17.36	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		11.00000	7,000	16.84	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		669.00000	746,000	16.84	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		152.00000	106,000	13.20	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		110.00000	145,000	13.20	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		481.00000	554,000	15.80	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		23.00000	15,000	15.80	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		349.00000	416,000	15.02	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		41.00000	27,000	15.02	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,259.00000	1,340,000	19.96	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	19.96	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,060.00000	1,141,000	18.92	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		2.00000	2,000	18.92	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		527.00000	601,000	16.06	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		19.00000	12,000	16.06	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		16.00000	10,000	16.32	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		574.00000	649,000	16.32	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		392.00000	461,000	15.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		34.00000	22,000	15.28	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		308.00000	372,000	14.76	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		50.00000	33,000	14.76	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		621.00000	697,000	16.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		13.00000	8,000	16.58	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		268.00000	329,000	14.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		60.00000	40,000	14.50	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		183.00000	127,000	12.94	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		91.00000	116,000	12.94	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		87.00000	60,000	13.98	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		195.00000	249,000	13.98	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		230.00000	288,000	14.24	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		72.00000	49,000	14.24	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		290.00000	223,000	13.67	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		48.00000	62,000	13.67	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		162.00000	212,000	13.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		104.00000	73,000	13.72	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		132.00000	177,000	13.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		124.00000	88,000	13.46	0.00	0	175.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			6.75780	6.84120		14.51	2,851,791.60	422	118,757.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		45.00000	39,000	20.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,254.00000	1,331,000	20.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		43.00000	37,000	20.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,302.00000	1,379,000	20.84	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		48.00000	41,000	20.37	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,207.00000	1,283,000	20.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,020.00000	1,094,000	19.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		61.00000	52,000	19.43	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		105.00000	90,000	17.56	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		664.00000	732,000	17.56	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		271.00000	230,000	14.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		230.00000	272,000	14.75	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		227.00000	195,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		286.00000	337,000	15.22	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		707.00000	776,000	17.79	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		98.00000	84,000	17.79	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		838.00000	910,000	18.49	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		79.00000	68,000	18.49	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		326.00000	275,000	14.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		185.00000	217,000	14.52	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		0.00000	172,000	14.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		0.00000	330,000	14.53	1,999,800.00	6,060	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		0.00000	484,000	16.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		0.00000	142,000	16.15	860,520.00	6,060	6,060.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		0.00000	3,045,000	24.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	3,000	24.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.85250	6.93720		14.91	1,918,700.00	280	12,356.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		205.00000	183,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		618.00000	681,000	16.81	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		194.00000	174,000	17.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		657.00000	722,000	17.00	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		217.00000	194,000	16.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		580.00000	642,000	16.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		242.00000	276,000	14.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		429.00000	378,000	14.89	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.95310	7.03820		15.15	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		404.00000	366,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		402.00000	449,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		384.00000	349,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		432.00000	482,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		428.00000	385,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		376.00000	418,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		421.00000	379,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		383.00000	426,000	15.31	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.19080	7.20000		15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		0.00000	531,000	15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		0.00000	540,000	15.85	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		0.00000	513,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		0.00000	572,000	15.97	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		0.00000	553,000	15.78	7,189,000.00	13,000	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		0.00000	512,000	15.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.94720	9.02320		18.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,337.00000	1,298,000	18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,514.00000	1,551,000	18.35	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,321.00000	1,282,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,548.00000	1,585,000	18.41	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,353.00000	1,313,000	18.30	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,480.00000	1,516,000	18.30	0.00	0	0.00
\$ / R M/On		13/06/2011	Foreign Exchange Future			6.66060	6.74210		12.94	0.00	0	284.00
\$ / R M/On		13/06/2011	Foreign Exchange Future	7.05	Call		4,090.00000	2,682,000	15.02	0.00	0	0.00
\$ / R M/On		13/06/2011	Foreign Exchange Future	7.05	Put		34,880.00000	41,622,000	15.02	0.00	0	0.00
\$ / R M/On		13/06/2011	Foreign Exchange Future	7.10	Call		3,371.00000	2,189,000	15.28	0.00	0	0.00
\$ / R M/On		13/06/2011	Foreign Exchange Future	7.10	Put		39,161.00000	46,129,000	15.28	0.00	0	0.00
\$ / R M/On		13/06/2011	Foreign Exchange Future	7.00	Call		4,956.00000	3,284,000	14.76	0.00	0	0.00
\$ / R M/On		13/06/2011	Foreign Exchange Future	7.00	Put		30,746.00000	37,224,000	14.76	0.00	0	0.00
\$ / R M/On		13/06/2011	Foreign Exchange Future	7.35	Call		1,280.00000	803,000	16.58	0.00	0	0.00
\$ / R M/On		13/06/2011	Foreign Exchange Future	7.35	Put		62,070.00000	69,743,000	16.58	0.00	0	60.00
\$ / R M/On		19/09/2011	Foreign Exchange Future			6.75780	6.84120		14.51	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Call		16,562.00000	14,179,000	16.15	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.10	Put		42,442.00000	48,399,000	16.15	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Call		15,320.00000	13,110,000	16.39	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.15	Put		46,200.00000	52,330,000	16.39	0.00	0	0.00
\$ / R M/On		19/09/2011	Foreign Exchange Future	7.05	Call		17,917.00000	15,346,000	15.92	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		38,797.00000	44,566,000	15.92	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.08030	11.08520		12.41	332,409.00	30	22,107.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		32.00000	29,000	14.79	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		797.00000	799,000	14.79	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		28.00000	25,000	14.95	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		843.00000	845,000	14.95	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		36.00000	33,000	14.63	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		751.00000	753,000	14.63	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		417.00000	409,000	13.11	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		82.00000	79,000	13.11	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		451.00000	449,000	13.52	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		86.00000	79,000	13.52	0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		67.00000	62,000	13.84	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		532.00000	532,000	13.84	0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		25.00000	22,000	15.11	0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		890.00000	892,000	15.11	0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.22610	11.23170		13.85	0.00	0	29,925.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		296.00000	291,000	14.51	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		564.00000	565,000	14.51	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		281.00000	275,000	14.62	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		599.00000	599,000	14.62	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		312.00000	307,000	14.40	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		530.00000	531,000	14.40	0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		252.00000	246,000	14.84	849,930.00	3,455	3,455.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		670.00000	670,000	14.84	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		156.00000	151,000	15.83	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,024.00000	1,025,000	15.83	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		0.00000	283,000	13.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		0.00000	509,000	13.86	1,758,595.00	3,455	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.36500	11.37140		14.28	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		421.00000	415,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		700.00000	700,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		405.00000	399,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		734.00000	734,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		438.00000	432,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		667.00000	667,000	14.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		275.00000	270,000	15.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,104.00000	1,105,000	15.85	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08170	0.08250		15.96	1,634.00	20	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		119.00000	93,000	18.60	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		369.00000	423,000	18.60	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		11.00000	7,000	21.79	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,261.00000	1,337,000	21.79	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		764.00000	688,000	17.24	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		14.00000	18,000	17.24	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08300	0.08380		20.09	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		561.00000	509,000	16.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		181.00000	209,000	16.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		192.00000	172,000	20.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		812.00000	872,000	20.09	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,388.00000	1,308,000	14.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		8.00000	8,000	14.55	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.85930	9.85150		11.53	3,056,383.00	310	16,889.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		195.00000	194,000	11.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		144.00000	135,000	11.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		167.00000	166,000	11.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		166.00000	157,000	11.53	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		225.00000	225,000	11.85	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		124.00000	116,000	11.85	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.97300	9.96790		13.05	0.00	0	51,077.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		509.00000	511,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		191.00000	188,000	13.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		477.00000	479,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		209.00000	206,000	13.16	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		542.00000	544,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		174.00000	171,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		0.00000	246,000	13.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	419,000	13.12	1,504,210.00	3,590	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		0.00000	621,000	14.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		0.00000	194,000	14.47	696,460.00	3,590	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.07990	10.07680		13.54	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		582.00000	585,000	13.54	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		305.00000	305,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		553.00000	556,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		326.00000	326,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		612.00000	614,000	13.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		285.00000	284,000	13.54	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			376.74400	376.54900			113,023,200.00	30	0.00
AL7T	On	04/08/2011	Index Future			382.16900	381.96900			114,650,700.00	30	30.00
AL7T	On	03/11/2011	Index Future			387.67500	387.46900			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			346.47800	346.37800			866,195,000.00	250	858.00
ALBI	On	04/08/2011	Index Future			351.46700	351.36300			738,080,700.00	210	297.00
ALBI	On	03/11/2011	Index Future			356.53100	356.42300			142,612,400.00	40	40.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.23010	7.21560		9.62	1,518,321.00	210	12,686.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		569.00000	582,000	11.72	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		3.00000	2,000	11.72	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		520.00000	534,000	11.54	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		4.00000	4,000	11.54	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		618.00000	632,000	11.89	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		2.00000	2,000	11.89	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.24510	7.23180		10.61	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		614.00000	626,000	11.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		32.00000	31,000	11.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		570.00000	582,000	11.59	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		38.00000	37,000	11.59	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	6.60	Call		658.00000	670,000	11.77	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		26.00000	25,000	11.77	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.26040	7.24990		11.03	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		668.00000	676,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		68.00000	66,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		613.00000	636,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		63.00000	76,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		709.00000	717,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		59.00000	57,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.21330	8.21280		13.02	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,401.00000	1,404,000	13.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		488.00000	491,000	13.16	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,371.00000	1,374,000	13.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		508.00000	511,000	13.15	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,432.00000	1,435,000	13.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		469.00000	472,000	13.17	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.00580	7.07880		10.26	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		224.00000	168,000	10.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		45.00000	62,000	10.91	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		186.00000	135,000	10.58	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		57.00000	79,000	10.58	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		264.00000	205,000	11.23	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		35.00000	49,000	11.23	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.08980	7.16370		11.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		169.00000	141,000	11.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		255.00000	301,000	11.76	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		152.00000	126,000	11.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		288.00000	336,000	11.91	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		189.00000	157,000	11.61	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		225.00000	267,000	11.61	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.63150	7.66950		13.61	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		586.00000	550,000	15.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		17.00000	19,000	15.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		540.00000	505,000	15.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		21.00000	24,000	15.53	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		633.00000	597,000	15.91	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		14.00000	16,000	15.91	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.74620	7.78590		14.81	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		355.00000	335,000	14.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		219.00000	239,000	14.72	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		329.00000	309,000	14.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		243.00000	263,000	14.76	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		383.00000	361,000	14.68	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		197.00000	215,000	14.68	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			156.66500	156.64400			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			158.83500	158.81200			0.00	0	0.00
CRD1 On	03/11/2011	Index Future			160.95700	161.00000			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			347.47600	347.37800			3,474,760.00	1	206.00
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		16,220.00000	15,240,000		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		16,320.00000	15,340,000		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		16,120.00000	15,140,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			352.48000	352.37800			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		43,780.00000	44,800,000		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		43,680.00000	44,700,000		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		43,880.00000	44,900,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			357.55800	357.45300			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		0.00000	5,580,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Call		0.00000	5,480,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/11/2011	GOVI	356.99	Call		0.00000	5,680,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	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			150.69300	150.71200			3,013,860.00	2	67.00
IGOV	On	04/08/2011	Index Future			152.86300	152.88100			1,391,053,300.00	910	910.00
IGOV	On	03/11/2011	Index Future			155.06500	155.00000			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			408.02900	408.16000			1,370,977,440.00	336	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.60000	5.60100			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.61000	5.62300			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.64000	5.63800			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.72000	5.70400			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.88000	5.80900			0.00	0	14,700.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.97000	5.97400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.21000	6.27300			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.60000	6.62800			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.06000	7.08600			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.49000	7.55500			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.85000	7.91700			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future			8.17000	8.17000			0.00	0	290.00
JN02	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On 05/05/2011	JNOTE	7.75	Put	250,000.00000		250,000,000		0.00	0	0.00
JN10	On 05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On 05/05/2011	JNOTE	8.00	Put	500,000.00000		500,000,000		0.00	0	0.00
JN10	On 05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On 05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On 05/05/2011	Index Future			340.72500	340.60700			0.00	0	3.00
OTH1	On 04/08/2011	Index Future			345.63200	345.51000			0.00	0	0.00
OTH1	On 03/11/2011	Index Future			350.61100	350.48500			0.00	0	0.00
R155	On 31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On 05/05/2011	Bond Future			7.62700	7.63900		3.75	0.00	0	705.00
R157	On 05/05/2011	Bond Future	7.75	Call		569.00000	581,000	3.70	0.00	0	0.00
R157	On 05/05/2011	Bond Future	7.75	Put		113.00000	75,000	3.70	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	7.80	Call		730.00000	752,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		69.00000	42,000	3.71	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		427.00000	429,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		176.00000	129,000	3.68	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		307.00000	301,000	3.67	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		262.00000	206,000	3.67	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.76500	7.77700		4.00	0.00	0	1,960.00
R157	On	04/08/2011	Bond Future	7.50	Call		566.00000	573,000	3.87	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,645.00000	1,605,000	3.87	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		637.00000	645,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,520.00000	1,482,000	3.88	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		502.00000	508,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,777.00000	1,736,000	3.86	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,517.00000	2,473,000	3.82	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		256.00000	258,000	3.82	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,402.00000	1,364,000	3.90	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		714.00000	723,000	3.90	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,077.00000	1,091,000	3.95	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		988.00000	956,000	3.95	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,059.00000	2,085,000	4.06	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		435.00000	415,000	4.06	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.92100	7.93400		4.25	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,107.00000	2,129,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		967.00000	941,000	4.25	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,224.00000	2,247,000	4.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/11/2011	Bond Future	8.30	Put		905.00000	880,000	4.27	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,993.00000	2,015,000	4.24	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,032.00000	1,007,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.10400	8.11700		4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,523.00000	2,544,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,236.00000	1,213,000	4.25	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,631.00000	2,653,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,177.00000	1,155,000	4.27	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,417.00000	2,437,000	4.24	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,297.00000	1,273,000	4.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.21600	8.23500			0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		0.00000	107,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		0.00000	265,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		0.00000	0,000		0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		0.00000	50,000		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			8.64500	8.64600		10.25	0.00	0	12,490.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,343.00000	1,273,000	10.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		367.00000	287,000	10.13	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	8.80	Call		1,686.00000	1,629,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		244.00000	178,000	10.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		1,038.00000	958,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		530.00000	440,000	10.11	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,345.00000	6,336,000	9.86	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	9.86	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.73300	8.73400		11.50	0.00	0	17,576.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,018.00000	998,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,633.00000	5,604,000	11.02	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,145.00000	1,125,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,271.00000	5,242,000	11.04	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		903.00000	885,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,010.00000	5,983,000	11.01	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		4,923.00000	4,893,000	11.06	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,283.00000	1,262,000	11.06	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,880.00000	2,847,000	11.19	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,564.00000	2,541,000	11.19	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,826.00000	3,805,000	11.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,850.00000	1,820,000	11.33	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,832.00000	8,828,000	11.82	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		370.00000	357,000	11.82	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.82200	8.82300		11.75	0.00	0	13,291.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,763.00000	4,748,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,171.00000	3,147,000	11.60	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		5,020.00000	5,006,000	11.63	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/11/2011	Bond Future	9.05	Put		2,984.00000	2,961,000	11.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,512.00000	4,497,000	11.56	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,366.00000	3,342,000	11.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.91500	8.91600		12.50	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,303.00000	5,291,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,558.00000	4,537,000	12.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,541.00000	5,528,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,356.00000	4,334,000	12.36	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,071.00000	5,058,000	12.30	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,769.00000	4,747,000	12.30	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.98100	8.98200			0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		0.00000	166,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		0.00000	602,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		0.00000	272,000		0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			209.06444	209.04380			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,744.00000	1,764,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		1,694.00000	1,714,000		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		1,794.00000	1,814,000		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	04/08/2011	Bond Future			212.10942	212.00000			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		0.00000	109,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		0.00000	59,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		0.00000	159,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	05/05/2011	Bond Future			233.02585	232.99422			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		994.00000	1,026,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Call		944.00000	976,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Call		1,044.00000	1,076,000		0.00	0	0.00
R197	On	05/05/2011	Bond Future	231.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future			231.53129	231.50000			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		0.00000	31,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		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
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	19,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		0.00000	81,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.23700	7.24800		3.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,603.00000	1,638,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	3.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,761.00000	1,796,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	3.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,445.00000	1,480,000	3.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		1.00000	0,000	3.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.36000	7.37200		3.50	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		577.00000	585,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		945.00000	916,000	3.39	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		645.00000	654,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		862.00000	835,000	3.40	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		514.00000	521,000	3.38	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,033.00000	1,004,000	3.38	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.49900	7.51100		3.50	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,901.00000	1,919,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		546.00000	531,000	3.57	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,000.00000	2,019,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		508.00000	493,000	3.58	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,804.00000	1,822,000	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		587.00000	571,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.66100	7.67500		3.50	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,156.00000	2,176,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		688.00000	672,000	3.57	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,246.00000	2,267,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		651.00000	636,000	3.58	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,067.00000	2,087,000	3.56	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		725.00000	709,000	3.56	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.74800	7.76400			0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		0.00000	5,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		0.00000	0,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		0.00000	123,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	0,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		0.00000	0,000		0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		0.00000	114,000		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.33000	0.33100			2,808,107,874.00	16,588	451.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,597.00000	42,626,000		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		43,625.00000	43,654,000		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		41,558.00000	41,588,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	04/08/2011	Bond Future			0.28000	0.28100			2,806,036,364.56	16,588	10,088.00
R202	On	04/08/2011	Bond Future	1.00	Call		0.00000	19,646,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Call		0.00000	20,906,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		0.00000	18,374,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	05/05/2011	Bond Future			8.17700	8.18800		5.75	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		531.00000	526,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		229.00000	170,000	5.66	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		697.00000	703,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		152.00000	104,000	5.68	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		389.00000	376,000	5.64	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		330.00000	264,000	5.64	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.29900	8.31100		6.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		688.00000	695,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,164.00000	2,114,000	5.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		770.00000	778,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,007.00000	1,958,000	5.99	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		612.00000	618,000	5.96	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,328.00000	2,277,000	5.96	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.43100	8.44400		6.50	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,977.00000	1,998,000	6.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.50	Put		1,724.00000	1,686,000	6.39	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,101.00000	2,123,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,623.00000	1,586,000	6.41	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,857.00000	1,877,000	6.37	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,830.00000	1,791,000	6.37	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.57900	8.59200		6.75	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,715.00000	2,738,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,033.00000	2,000,000	6.63	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,839.00000	2,863,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,943.00000	1,910,000	6.65	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,593.00000	2,615,000	6.61	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,126.00000	2,092,000	6.61	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.67900	8.69300			0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		0.00000	295,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		0.00000	502,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		0.00000	87,000		0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	0,000		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.31700	8.32800		6.75	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,047.00000	1,067,000	6.66	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		108.00000	67,000	6.66	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	05/05/2011	Bond Future	8.55	Call		1,276.00000	1,308,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		66.00000	37,000	6.68	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		835.00000	843,000	6.64	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		168.00000	115,000	6.64	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.43200	8.44300		7.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		601.00000	604,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,995.00000	2,939,000	7.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		677.00000	682,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,797.00000	2,743,000	7.23	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		531.00000	534,000	7.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,200.00000	3,144,000	7.20	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.55100	8.56300		7.75	0.00	0	2,034.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,706.00000	2,731,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,749.00000	1,712,000	7.64	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,857.00000	2,883,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,646.00000	1,610,000	7.66	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,560.00000	2,583,000	7.61	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,857.00000	1,819,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.68000	8.69300		8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,620.00000	3,649,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		2,106.00000	2,070,000	8.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,770.00000	3,800,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,012.00000	1,978,000	8.28	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,474.00000	3,502,000	8.23	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,205.00000	2,168,000	8.23	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	03/05/2012	Bond Future			8.77000	8.78400			0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		0.00000	97,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		0.00000	145,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	0,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		0.00000	339,000		0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.92200	6.93300		2.25	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,368.00000	1,394,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.34	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,487.00000	1,514,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	0,000	2.35	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,248.00000	1,275,000	2.32	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	0,000	2.32	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.05200	7.06400		2.50	237,119,067.20	2,336	6,506.00
R206	On	04/08/2011	Bond Future	7.00	Call		443.00000	451,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		585.00000	566,000	2.41	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		499.00000	507,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		530.00000	511,000	2.43	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		394.00000	400,000	2.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	6.95	Put		646.00000	626,000	2.40	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.19600	7.20900		2.50	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,408.00000	1,423,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		334.00000	323,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,481.00000	1,497,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		309.00000	299,000	2.55	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,336.00000	1,351,000	2.54	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		361.00000	350,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.38100	7.39600		2.50	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,527.00000	1,543,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		461.00000	450,000	2.55	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,591.00000	1,606,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		437.00000	426,000	2.56	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,465.00000	1,480,000	2.54	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		487.00000	475,000	2.54	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.47200	7.49000			0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		0.00000	44,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		0.00000	0,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		0.00000	122,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	0,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		0.00000	0,000		0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		0.00000	34,000		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			8.40600	8.42300		7.50	0.00	0	6,260.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/05/2011	Bond Future	8.50	Call		698.00000	719,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		253.00000	176,000	7.41	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		900.00000	938,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		168.00000	107,000	7.42	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		523.00000	529,000	7.39	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		367.00000	274,000	7.39	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.51400	8.53100		8.50	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		928.00000	947,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,529.00000	2,452,000	8.19	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,031.00000	1,053,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,345.00000	2,271,000	8.21	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		831.00000	848,000	8.17	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,721.00000	2,642,000	8.17	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.62200	8.63900		8.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,653.00000	2,693,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,047.00000	1,993,000	8.63	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,806.00000	2,848,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,928.00000	1,877,000	8.65	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,505.00000	2,543,000	8.60	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,171.00000	2,116,000	8.60	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.73800	8.75600		9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,650.00000	3,696,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,361.00000	2,311,000	9.25	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,806.00000	3,854,000	9.28	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,256.00000	2,208,000	9.28	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	8.95	Call		3,489.00000	3,534,000	9.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,462.00000	2,411,000	9.19	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.82200	8.84100			0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		0.00000	375,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		0.00000	0,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		0.00000	114,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		0.00000	637,000		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			8.47600	8.48700		8.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		509.00000	490,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		430.00000	343,000	8.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		685.00000	677,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		301.00000	226,000	8.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		363.00000	338,000	8.35	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		589.00000	497,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.57300	8.58400		9.25	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		871.00000	878,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,893.00000	2,834,000	8.86	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		973.00000	981,000	8.88	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	04/08/2011	Bond Future	8.30	Put		2,688.00000	2,631,000	8.88	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		777.00000	782,000	8.84	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,107.00000	3,046,000	8.84	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.67300	8.68500		9.75	0.00	0	5,899.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,636.00000	2,661,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,258.00000	2,213,000	9.59	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,794.00000	2,821,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,127.00000	2,084,000	9.62	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,482.00000	2,506,000	9.56	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,395.00000	2,349,000	9.56	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.78000	8.79200		10.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,771.00000	3,799,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,599.00000	2,558,000	10.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,934.00000	3,963,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,483.00000	2,444,000	10.11	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,611.00000	3,638,000	10.05	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,719.00000	2,677,000	10.05	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.85500	8.86800			0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		0.00000	802,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		0.00000	1,076,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		0.00000	527,000		0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R208	On	31/03/2021	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
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			8.78400	8.80000		13.50	0.00	0	21,100.00
R209	On 05/05/2011	Bond Future	8.50	Call		41.00000	28,000	13.17	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.50	Put		2,484.00000	2,344,000	13.17	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.55	Call		74.00000	55,000	13.19	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.55	Put		2,101.00000	1,955,000	13.19	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.45	Call		22.00000	13,000	13.15	0.00	0	0.00
R209	On 05/05/2011	Bond Future	8.45	Put		2,885.00000	2,749,000	13.15	0.00	0	0.00
R209	On 04/08/2011	Bond Future			8.85300	8.87000		14.75	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.50	Call		1,115.00000	1,137,000	14.24	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.50	Put		4,106.00000	3,995,000	14.24	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.55	Call		1,244.00000	1,269,000	14.26	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.55	Put		3,820.00000	3,711,000	14.26	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.45	Call		995.00000	1,015,000	14.22	0.00	0	0.00
R209	On 04/08/2011	Bond Future	8.45	Put		4,405.00000	4,292,000	14.22	0.00	0	0.00
R209	On 04/08/2011	Bond Future	10.10	Call		8,878.00000	8,995,000	15.60	0.00	0	0.00
R209	On 04/08/2011	Bond Future	10.10	Put		178.00000	161,000	15.60	0.00	0	0.00
R209	On 03/11/2011	Bond Future			8.92400	8.94000		15.75	0.00	0	1,118.00
R209	On 03/11/2011	Bond Future	8.75	Call		2,618.00000	2,657,000	15.33	0.00	0	0.00
R209	On 03/11/2011	Bond Future	8.75	Put		4,110.00000	4,025,000	15.33	0.00	0	0.00
R209	On 03/11/2011	Bond Future	8.80	Call		2,792.00000	2,834,000	15.37	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	8.80	Put		3,887.00000	3,805,000	15.37	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,452.00000	2,489,000	15.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,345.00000	4,258,000	15.30	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.99600	9.01300		16.25	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,176.00000	4,229,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,275.00000	4,198,000	16.03	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,368.00000	4,423,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,087.00000	4,012,000	16.07	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,987.00000	4,038,000	15.98	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,470.00000	4,391,000	15.98	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.04700	9.06500			0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		0.00000	357,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		0.00000	23,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		0.00000	740,000		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

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			125.76134	125.74399			31,440,335.00	250	33.00
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		256.00000	239,000		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		306.00000	289,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		206.00000	189,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future			105.90111	106.00000			26,475,277.50	250	250.00
R210	On	04/08/2011	Bond Future	106.00	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	99,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	149,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	49,000		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			1.54400	1.56700			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,161.00000	3,290,000		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		3,432.00000	3,561,000		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		2,890.00000	3,019,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		1.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.34600	1.36900			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		0.00000	834,000		0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	04/08/2011	Bond Future	1.50	Put		0.00000	0,000	0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Call		0.00000	1,103,000	0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.55	Put		0.00000	0,000	0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		0.00000	564,000	0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	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			2.39300	2.39500		451,524,332.71	4,337	490.00
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		1,401.00000	1,382,000	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		916.00000	896,000	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		1,889.00000	1,870,000	0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.30600	2.30700		404,964,996.02	3,887	2,542.00
R212	On	04/08/2011	Bond Future	2.50	Call		0.00000	1,819,000	0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000	0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		0.00000	2,282,000	0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000	0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		0.00000	1,354,000	0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000	0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.83000	8.83500		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		7,167.00000	7,127,000	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		6,712.00000	6,672,000		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		7,625.00000	7,585,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.90600	8.91200			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		7,752.00000	7,704,000		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		7,299.00000	7,251,000		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		8,208.00000	8,160,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.98600	8.99200			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		1,927.00000	1,880,000		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		1,523.00000	1,476,000		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		2,334.00000	2,287,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.07100	9.07700			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		596.00000	550,000		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		208.00000	162,000		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		987.00000	941,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future			9.12700	9.13400			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		0.00000	929,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		0.00000	1,302,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		0.00000	553,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,734.09000	13,796.45000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,965.00000	2,341,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		2,964.00000	2,341,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		2,965.00000	2,341,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			343.42800	343.29200			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			348.18300	348.04300			0.00	0	0.00
TRT1	On	03/11/2011	Index Future			352.83600	352.69100			0.00	0	0.00
YUAN/F	On	13/06/2011	Foreign Exchange Future			1.02610	1.03480		11.89	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Call		132.00000	101,000	13.49	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.05	Put		284.00000	340,000	13.49	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Call		40.00000	28,000	15.44	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.10	Put		692.00000	767,000	15.44	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Call		402.00000	332,000	11.89	0.00	0	0.00
YUAN/FO n 13/06/2011 Foreign Exchange Future	1.00	Put		54.00000	71,000	11.89	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future			1.04640	1.05470		14.31	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Call		228.00000	206,000	15.66	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.10	Put		681.00000	742,000	15.66	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Call		135.00000	121,000	17.03	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		1,088.00000	1,157,000	17.03	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		396.00000	358,000	14.31	0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		349.00000	394,000	14.31	0.00	0	0.00

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**Total for Derivatives :** **11,636,333,503.19**      **101,998**      **1,076,679.00**

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**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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABL10B	On 15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL12B	On 08/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL5	On 11/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL6	On 18/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL7	On 18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8A	On 19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL8B	On 19/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL9	On 19/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACCP2On 05/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2On 06/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001On 31/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On 30/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On 20/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On 31/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On 20/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On 08/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On 20/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL029On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL031On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB015On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB025On	14/12/2012	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
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>a</sup>	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>b</sup>	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A <sup>c</sup>	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A <sup>a</sup>	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2A <sup>b</sup>	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG2F	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A1	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A2	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3A3	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN110On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN151On 15/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On 20/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN60	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ08C	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ09C	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD01	On	01/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ141L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2B3C	On 15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2D3L	On 15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On 05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On 06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On 21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On 21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On 30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On 30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On 31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On 07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On 09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC10	On	26/05/2011			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC16	On	09/07/2011			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			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
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC43	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2E	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRS39	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
FRS40	On	01/07/2011			100.00000	100.00000			0.00	0	0.00
FRS42	On	01/07/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS44	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS45	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS47	On	07/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS48	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT1B'On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1C'On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT1D'On 01/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A'On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B'On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C'On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2'On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27'On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27'On 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28'On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28'On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB82'On 28/04/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15'On 09/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15'On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1'On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1'On 10/01/2018 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
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2013			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015			100.00000	100.00000			0.00	0	0.00
HMS1C	On	19/07/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCP02	On	19/04/2015			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016			100.00000	100.00000			0.00	0	0.00
IN669	On	10/05/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING100	On	19/05/2013			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
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
ING36	On	26/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA117	On	28/04/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA118	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA122	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA123	On	09/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA125	On	23/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA126	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA130	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
LGL1	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ00	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN17	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN15	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN25	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN24	On	21/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN30	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN37	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN42	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN41	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN44	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN45	On	22/09/2014			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On 25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On 29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On 15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On 14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On 20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On 08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On 08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On 20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On 20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On 30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET38	On 11/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB6	On 29/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00



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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	0.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
PBET01	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4F	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP01	On	17/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A2C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A3E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A5C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A6C	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2C4I	On 15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1E	On 15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4I	On 15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1A	On 15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1A	On 01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1B	On 01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On 01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On 04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On 13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			5.67000	5.68000			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			7.62000	7.63000			0.00	0	0.00
R158P	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
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.64000	8.64000			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			1.25000	1.25000			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.59000	2.59000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.23000	7.24000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.68000	2.68000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.17000	8.18000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.31000	8.32000			0.00	0	0.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.91500	6.92500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.40000	8.41500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.47000	8.48000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.78000	8.79500			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	31/03/2028	Spot Bond			2.71000	2.71000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.08500	2.10500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.82500	8.83000			0.00	0	0.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES02	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN811	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS72	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
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
TH7A2A	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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1B3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016			100.00000	100.00000			0.00	0	0.00
WS05	On	01/08/2018			100.00000	100.00000			0.00	0	0.00
WSP1	On	28/05/2015			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017			100.00000	100.00000			0.00	0	0.00
WSP3	On	28/05/2019			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>						<b>11,636,333,503.19</b>	<b>101,998</b>	<b>1,076,679.00</b>	