

Daily MTM Report

Daily summary for: 03/05/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/06/2011 Foreign Exchange Future			6.66490	6.62220		12.97	85,324,049.80	12,802	426,718.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		4.00000	4,000	17.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		832.00000	789,000	17.37	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		4.00000	4,000	17.65	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		882.00000	839,000	17.65	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		5.00000	5,000	17.10	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		783.00000	740,000	17.10	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		91.00000	102,000	13.25	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		169.00000	137,000	13.25	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		590.00000	547,000	16.00	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		12.00000	12,000	16.00	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		450.00000	409,000	15.17	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		22.00000	24,000	15.17	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,379.00000	1,336,000	20.40	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	20.40	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,179.00000	1,136,000	19.30	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		1.00000	1,000	19.30	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		638.00000	595,000	16.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		10.00000	10,000	16.27	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		8.00000	8,000	16.55	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		686.00000	643,000	16.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		496.00000	454,000	15.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		18.00000	19,000	15.45	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		405.00000	364,000	14.90	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		27.00000	29,000	14.90	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		735.00000	692,000	16.82	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		7.00000	7,000	16.82	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		362.00000	321,000	14.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		34.00000	36,000	14.62	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		110.00000	123,000	12.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		138.00000	108,000	12.97	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		51.00000	55,000	14.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		279.00000	240,000	14.07	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		319.00000	280,000	14.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		41.00000	45,000	14.35	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		195.00000	221,000	13.78	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		73.00000	56,000	13.78	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		240.00000	203,000	13.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		62.00000	68,000	13.80	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		203.00000	168,000	13.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		75.00000	83,000	13.52	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			6.76080	6.71710		14.42	3,704,918.40	548	119,432.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		35.00000	35,000	20.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,368.00000	1,324,000	20.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		33.00000	33,000	20.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,416.00000	1,372,000	20.70	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		37.00000	38,000	20.23	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,320.00000	1,277,000	20.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,130.00000	1,087,000	19.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		47.00000	48,000	19.30	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		82.00000	85,000	17.44	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		765.00000	724,000	17.44	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		212.00000	225,000	14.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		295.00000	264,000	14.65	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		180.00000	191,000	15.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		363.00000	330,000	15.12	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		809.00000	768,000	17.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		76.00000	79,000	17.67	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		945.00000	903,000	18.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		62.00000	64,000	18.37	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		251.00000	271,000	14.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		234.00000	210,000	14.42	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		187.00000	165,000	14.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		304.00000	326,000	14.43	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		513.00000	476,000	16.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		130.00000	137,000	16.05	0.00	0	6,060.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		3,086.00000	3,042,000	24.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		3.00000	3,000	24.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.85480	6.81220		14.90	0.00	0	12,572.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		174.00000	180,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		712.00000	675,000	16.77	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		165.00000	170,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		753.00000	715,000	16.96	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		184.00000	190,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		672.00000	635,000	16.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		293.00000	271,000	14.88	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		355.00000	376,000	14.88	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.95460	6.91190		15.15	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		350.00000	364,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		474.00000	445,000	15.43	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		333.00000	347,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		507.00000	478,000	15.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		367.00000	382,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		441.00000	413,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		362.00000	377,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		450.00000	422,000	15.31	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.19110	7.14780		15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		511.00000	530,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		563.00000	539,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		493.00000	512,000	16.02	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		595.00000	571,000	16.02	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		530.00000	552,000	15.83	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		532.00000	511,000	15.83	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.95410	8.90880		18.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,281.00000	1,341,000	18.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,572.00000	1,587,000	18.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,266.00000	1,326,000	18.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,607.00000	1,622,000	18.96	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,296.00000	1,357,000	18.84	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,537.00000	1,553,000	18.84	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.66490	6.62220			12.97	0.00	0	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			2,237.00000	2,370,000	15.17	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			45,017.00000	40,880,000	15.17	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			1,822.00000	1,911,000	15.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			49,602.00000	45,421,000	15.45	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			2,747.00000	2,937,000	14.90	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			40,527.00000	36,447,000	14.90	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			663.00000	662,000	16.82	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			73,443.00000	69,172,000	16.82	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.76080	6.71710			14.42	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			13,016.00000	13,683,000	16.05	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			51,306.00000	47,603,000	16.05	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			12,024.00000	12,616,000	16.28	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			55,314.00000	51,536,000	16.28	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			14,101.00000	14,851,000	15.82	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		47,391.00000	43,771,000	15.82		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			10.98110	11.03680		12.33	153,845,211.00		14,010	25,822.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		24.00000	17,000	15.25		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		837.00000	886,000	15.25		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		21.00000	15,000	15.43		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		884.00000	934,000	15.43		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		28.00000	20,000	15.08		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		791.00000	839,000	15.08		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		374.00000	326,000	12.99		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		87.00000	95,000	12.99		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		481.00000	521,000	13.88		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		68.00000	52,000	13.88		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		53.00000	40,000	14.22		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		566.00000	609,000	14.22		0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		19.00000	13,000	15.60		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		932.00000	982,000	15.60		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.12330	11.17890		13.83	111,233.00		10	29,935.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		273.00000	249,000	14.73		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		594.00000	626,000	14.73		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		258.00000	235,000	14.84		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		629.00000	662,000	14.84		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		289.00000	263,000	14.62		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		560.00000	590,000	14.62		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		231.00000	210,000	15.07		0.00	0	3,455.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		702.00000	737,000	15.07	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		141.00000	127,000	16.08	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,062.00000	1,104,000	16.08	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		301.00000	319,000	13.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		480.00000	442,000	13.84	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.26070	11.31830		14.28	56,303.50	5	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		397.00000	372,000	15.02	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		729.00000	761,000	15.02	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		382.00000	357,000	15.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		764.00000	796,000	15.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		413.00000	387,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		695.00000	726,000	14.93	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		258.00000	240,000	16.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,140.00000	1,179,000	16.05	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08250	0.08150		15.65	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		86.00000	105,000	18.41	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		436.00000	355,000	18.41	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		6.00000	7,000	21.82	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,356.00000	1,257,000	21.82	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		668.00000	760,000	17.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		18.00000	10,000	17.55	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08370	0.08270		19.90	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		489.00000	547,000	16.35	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		219.00000	177,000	16.35	0.00	0	0.00

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¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		164.00000	182,000	19.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		894.00000	812,000	19.90	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,279.00000	1,377,000	15.02	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		9.00000	7,000	15.02	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.87540	9.81950		11.31	108,629.40	11	17,004.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		168.00000	192,000	11.49	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		149.00000	117,000	11.49	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		147.00000	162,000	11.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		178.00000	137,000	11.31	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		197.00000	224,000	11.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		128.00000	99,000	11.68	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.98550	9.92970		13.07	0.00	0	51,077.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		479.00000	514,000	13.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		199.00000	179,000	13.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		448.00000	482,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		218.00000	197,000	13.15	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		510.00000	547,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		180.00000	162,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		261.00000	236,000	13.13	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		391.00000	421,000	13.13	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		652.00000	605,000	14.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		182.00000	190,000	14.34	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.09020	10.03760		13.61	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		559.00000	588,000	13.57	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		321.00000	298,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		532.00000	559,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		344.00000	319,000	13.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		587.00000	617,000	13.56	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		299.00000	277,000	13.56	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			377.40200	376.54800			0.00	0	0.00
AL7T	On	04/08/2011	Index Future			382.84400	381.97200			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			388.36300	387.47500			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			347.01500	346.25600			3,879,627,700.00	1,118	260.00
ALBI	On	04/08/2011	Index Future			352.01900	351.24300			1,967,786,210.00	559	895.00
ALBI	On	03/11/2011	Index Future			357.09400	356.30400			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.22500	7.21330		9.59	0.00	0	12,686.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		566.00000	577,000	11.94	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		3.00000	2,000	11.94	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		517.00000	528,000	11.73	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		4.00000	3,000	11.73	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		615.00000	626,000	12.16	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		2.00000	1,000	12.16	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23720	7.22360		10.59	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		606.00000	617,000	11.69	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		32.00000	30,000	11.69	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		562.00000	573,000	11.60	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		38.00000	36,000	11.60	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		650.00000	662,000	11.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		26.00000	25,000	11.78	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.25120	7.24100		11.02	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		660.00000	667,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		69.00000	66,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		620.00000	627,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		79.00000	76,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		700.00000	707,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		59.00000	56,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.20890	8.20160		13.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,394.00000	1,376,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		492.00000	467,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,363.00000	1,348,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		511.00000	489,000	12.81	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,424.00000	1,405,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		472.00000	446,000	12.73	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.99710	6.97250		9.87	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		143.00000	154,000	10.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		71.00000	57,000	10.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		111.00000	121,000	10.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		89.00000	74,000	10.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		178.00000	191,000	10.92	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		56.00000	44,000	10.92	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.07950	7.05450		11.19	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		128.00000	134,000	11.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		324.00000	305,000	11.80	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		114.00000	119,000	11.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		360.00000	340,000	11.95	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		144.00000	150,000	11.64	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		290.00000	271,000	11.64	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.74440	7.62670		13.41	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		545.00000	654,000	16.23	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		18.00000	10,000	16.23	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		499.00000	606,000	16.01	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		22.00000	12,000	16.01	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		591.00000	702,000	16.45	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		14.00000	8,000	16.45	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.85900	7.73920		14.73	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		329.00000	395,000	14.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		240.00000	186,000	14.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		304.00000	367,000	14.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		265.00000	208,000	14.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		356.00000	426,000	14.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		217.00000	167,000	14.57	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			156.83900	156.59000			6,273,560.00	4	0.00
CRD1 On	04/08/2011	Index Future			159.01200	158.75900			6,360,480.00	4	2.00
CRD1 On	03/11/2011	Index Future			161.13800	160.88100			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			347.96900	347.25800			779,450,560.00	224	72.00
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		17,420.00000	10,310,000		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		17,520.00000	10,410,000		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		17,320.00000	10,210,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			352.98700	352.26000			790,690,880.00	224	134.00
GOVI	On	04/08/2011	GOVI	348.00	Call		42,600.00000	49,870,000		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		42,500.00000	49,770,000		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		42,700.00000	49,970,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			358.07500	357.33500			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		3,350.00000	10,750,000		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		3,250.00000	10,650,000		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		3,450.00000	10,850,000		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			150.80300	150.67800			0.00	0	67.00
IGOV	On	04/08/2011	Index Future			152.97700	152.84900			0.00	0	910.00
IGOV	On	03/11/2011	Index Future			155.18200	155.05100			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			408.12700	408.12500			0.00	0	0.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
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			5.58600	5.59500			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.60400	5.61000			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63200	5.64600			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.68000	5.71600			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.80700	5.86300			0.00	0	14,700.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.91300	5.95200			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				6.17800	6.21600			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.55000	6.59800			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				7.00300	7.06000			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.42100	7.48600			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.78500	7.84300			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				8.12000	8.16500			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				341.49900	340.48400			10,244,970.00	3	0.00
OTH1 On	04/08/2011	Index Future				346.42300	345.38900			10,392,690.00	3	3.00
OTH1 On	03/11/2011	Index Future				351.41700	350.36500			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				7.62000	7.64600		3.25	49,996,144.35	405	705.00
R157 On	05/05/2011	Bond Future	7.75	Call			506.00000	539,000	3.25	0.00	0	0.00
R157 On	05/05/2011	Bond Future	7.75	Put			79.00000	5,000	3.25	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		674.00000	740,000	3.26	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		42.00000	1,000	3.26	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		360.00000	349,000	3.24	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		138.00000	20,000	3.24	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		240.00000	190,000	3.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		224.00000	66,000	3.23	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.75600	7.78500		3.75	50,725,602.00	405	2,365.00
R157	On	04/08/2011	Bond Future	7.50	Call		542.00000	519,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,652.00000	1,516,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		611.00000	590,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,525.00000	1,392,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		479.00000	454,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,785.00000	1,647,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,532.00000	2,394,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		240.00000	214,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,406.00000	1,274,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		687.00000	667,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,045.00000	1,037,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		987.00000	867,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,023.00000	2,054,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		430.00000	349,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.91100	7.94200		3.75	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,077.00000	2,000,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		966.00000	776,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,194.00000	2,122,000	3.85	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		904.00000	719,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,964.00000	1,882,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		1,032.00000	838,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.09400	8.12700		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,493.00000	2,382,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,240.00000	1,017,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,601.00000	2,494,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		1,181.00000	962,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,387.00000	2,272,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,301.00000	1,074,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.20500	8.24200		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		25.00000	1,827,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		0.00000	1,685,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		183.00000	1,915,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		0.00000	1,616,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		0.00000	1,741,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		132.00000	1,757,000	3.74	0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	05/05/2011	Bond Future			8.61900	8.65500		8.75	287,998,152.00	2,400	11,740.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,163.00000	1,250,000	8.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		272.00000	18,000	8.75	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		1,519.00000	1,701,000	8.78	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		162.00000	4,000	8.78	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		852.00000	830,000	8.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		429.00000	66,000	8.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,430.00000	6,090,000	8.46	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000	8.46	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.70500	8.74300		11.00	221,281,258.00	1,900	19,476.00
R186	On	04/08/2011	Bond Future	8.25	Call		964.00000	949,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,663.00000	5,295,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,087.00000	1,079,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,296.00000	4,936,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		853.00000	833,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,044.00000	5,671,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		4,945.00000	4,591,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,222.00000	1,220,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,881.00000	2,596,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,482.00000	2,550,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,734.00000	3,865,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,841.00000	1,620,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		8,738.00000	9,023,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		359.00000	292,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.79300	8.83200		11.00	59,061,590.00	500	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,685.00000	4,722,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		3,175.00000	2,857,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,941.00000	4,989,000	11.23	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		2,987.00000	2,680,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,436.00000	4,462,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,372.00000	3,043,000	11.16	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.88600	8.92600		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,229.00000	5,161,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,573.00000	4,149,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,465.00000	5,407,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		4,369.00000	3,955,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,997.00000	4,923,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,784.00000	4,353,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.95000	8.99100		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		79.00000	5,444,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		0.00000	5,006,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		515.00000	5,687,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		0.00000	4,813,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		0.00000	5,212,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		360.00000	5,212,000	11.21	0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R189	On	05/05/2011	Bond Future			209.04958	208.93407			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,634.00000	1,750,000		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		1,584.00000	1,700,000		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		1,684.00000	1,800,000		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			212.09715	211.97799			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		0.00000	97,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		22.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		0.00000	47,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		72.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		28.00000	147,000		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			233.08935	233.05749			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		1,057.00000	1,089,000		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		1,007.00000	1,039,000		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		1,107.00000	1,139,000		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			231.59892	231.56445			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		64.00000	99,000		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		14.00000	49,000		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	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		114.00000	149,000		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			7.22900	7.25600		2.75	33,948,351.78	314	170.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,577.00000	1,664,000	2.86	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		0.00000	0,000	2.86	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,735.00000	1,822,000	2.89	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		0.00000	0,000	2.89	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,419.00000	1,506,000	2.85	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		0.00000	0,000	2.85	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.35200	7.38000		3.25	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		556.00000	536,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		948.00000	843,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		622.00000	605,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		863.00000	762,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		494.00000	472,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,037.00000	931,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.48900	7.52100		3.00	33,529,384.72	314	314.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,874.00000	1,816,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		547.00000	400,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,973.00000	1,920,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		509.00000	367,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,777.00000	1,714,000	3.13	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		588.00000	435,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.65200	7.68600		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,130.00000	2,148,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		690.00000	620,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,220.00000	2,240,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		654.00000	586,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,042.00000	2,058,000	3.45	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		729.00000	657,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.73700	7.77600		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		0.00000	1,282,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		62.00000	1,251,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		57.00000	1,350,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		0.00000	1,201,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		0.00000	1,216,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		180.00000	1,304,000	2.98	0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.32900	0.32900			0.00	0	451.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,656.00000	42,656,000		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		43,684.00000	43,684,000		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		41,617.00000	41,617,000		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			0.27900	0.28000			0.00	0	10,088.00
R202	On	04/08/2011	Bond Future	1.00	Call		19,646.00000	19,676,000		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		20,906.00000	20,935,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Call		18,374.00000	18,403,000		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			8.18000	8.18600		5.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		476.00000	378,000	5.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		164.00000	37,000	5.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		651.00000	594,000	5.02	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		96.00000	10,000	5.02	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		328.00000	203,000	4.98	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		260.00000	105,000	4.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.30200	8.30800		5.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		675.00000	600,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,137.00000	2,033,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		757.00000	681,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,980.00000	1,875,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		600.00000	525,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,301.00000	2,198,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.43400	8.44100		6.00	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,969.00000	1,856,000	6.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/11/2011	Bond Future	8.50	Put		1,703.00000	1,558,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,093.00000	1,983,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,602.00000	1,460,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,849.00000	1,736,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,808.00000	1,664,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.58300	8.59000		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,707.00000	2,620,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		2,016.00000	1,899,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,832.00000	2,747,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,927.00000	1,811,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,585.00000	2,496,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		2,110.00000	1,990,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.68200	8.69000		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		249.00000	2,522,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		0.00000	2,239,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		457.00000	2,644,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		0.00000	2,154,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		42.00000	2,405,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		0.00000	2,330,000	5.97	0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.32500	8.33100		5.50	10,125,617.00	100	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		985.00000	957,000	5.61	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		62.00000	1,000	5.61	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		1,226.00000	1,227,000	5.63	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		32.00000	0,000	5.63	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		762.00000	693,000	5.58	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		111.00000	9,000	5.58	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.43900	8.44600		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		578.00000	493,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,988.00000	2,866,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		653.00000	566,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,789.00000	2,665,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		510.00000	429,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,195.00000	3,076,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.55900	8.56600		7.00	10,011,074.00	100	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,680.00000	2,540,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,738.00000	1,562,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,831.00000	2,694,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,635.00000	1,462,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,534.00000	2,390,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,847.00000	1,667,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.68900	8.69600		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,596.00000	3,319,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		2,097.00000	1,785,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,746.00000	3,473,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		2,003.00000	1,696,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,450.00000	3,169,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		2,196.00000	1,880,000	7.37	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			8.77900	8.78700		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		0.00000	2,705,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		179.00000	2,845,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		63.00000	2,838,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		0.00000	2,737,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		0.00000	2,578,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		421.00000	2,960,000	6.97	0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.91400	6.94100		2.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,348.00000	1,414,000	2.13	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		0.00000	0,000	2.13	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,468.00000	1,533,000	2.13	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		0.00000	0,000	2.13	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,228.00000	1,294,000	2.12	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		0.00000	0,000	2.12	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.04300	7.07300		2.25	0.00	0	6,506.00
R206	On	04/08/2011	Bond Future	7.00	Call		427.00000	414,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		589.00000	509,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		482.00000	470,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		533.00000	455,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		378.00000	362,000	2.23	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	6.95	Put		650.00000	568,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.18600	7.21900		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,388.00000	1,380,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		334.00000	261,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,461.00000	1,458,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		309.00000	240,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,317.00000	1,306,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		362.00000	285,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.37100	7.40900		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,507.00000	1,500,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		464.00000	390,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,570.00000	1,565,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		439.00000	367,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,445.00000	1,436,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		490.00000	413,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.45900	7.50300		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		0.00000	850,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		5.00000	786,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		73.00000	896,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		0.00000	754,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		0.00000	806,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		83.00000	820,000	1.99	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.38900	8.41500		6.50	586,466,952.00	6,150	6,240.00

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		657.00000	659,000	6.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		166.00000	17,000	6.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		876.00000	933,000	6.52	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		97.00000	3,000	6.52	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		470.00000	411,000	6.48	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		267.00000	57,000	6.48	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.49600	8.52400		7.75	489,759,967.60	5,260	5,240.00
R207	On	04/08/2011	Bond Future	8.25	Call		919.00000	847,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,481.00000	2,251,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,023.00000	954,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,297.00000	2,070,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		822.00000	748,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,672.00000	2,440,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.60200	8.63100		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,659.00000	2,494,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		2,009.00000	1,684,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,813.00000	2,654,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,891.00000	1,573,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,510.00000	2,340,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		2,132.00000	1,803,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.71900	8.74900		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,656.00000	3,548,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,330.00000	2,062,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,813.00000	3,709,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		2,225.00000	1,961,000	8.69	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		3,495.00000	3,390,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,431.00000	2,166,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.80100	8.83200		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		0.00000	2,868,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		427.00000	3,134,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		0.00000	3,009,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		166.00000	3,014,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		0.00000	2,732,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		689.00000	3,259,000	7.96	0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.43400	8.48000		7.25	17,915,768.00	200	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		446.00000	457,000	7.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		324.00000	53,000	7.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		633.00000	723,000	7.28	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		207.00000	15,000	7.28	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		297.00000	244,000	7.23	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		481.00000	146,000	7.23	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.52900	8.57700		8.50	9,088,658.00	100	220.00
R208	On	04/08/2011	Bond Future	8.25	Call		862.00000	841,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,842.00000	2,534,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		964.00000	950,000	8.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	04/08/2011	Bond Future	8.30	Put		2,638.00000	2,337,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		768.00000	741,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,056.00000	2,742,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.62800	8.67800		9.00	8,878,532.00	100	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,639.00000	2,627,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		2,221.00000	1,916,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,798.00000	2,795,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		2,090.00000	1,795,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,484.00000	2,466,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,356.00000	2,046,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.73300	8.78500		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,777.00000	3,738,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,565.00000	2,230,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,941.00000	3,909,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,450.00000	2,122,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,616.00000	3,569,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,684.00000	2,340,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.80600	8.86000		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		774.00000	3,819,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		0.00000	2,744,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		1,049.00000	3,988,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		0.00000	2,638,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		499.00000	3,653,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		0.00000	2,853,000	9.24	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			8.76800	8.79800		12.00	15,069,236.00	200	20,900.00
R209	On	05/05/2011	Bond Future	8.50	Call		15.00000	0,000	11.84	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,443.00000	2,189,000	11.84	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		33.00000	1,000	11.87	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,044.00000	1,774,000	11.87	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		6.00000	0,000	11.81	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,853.00000	2,609,000	11.81	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.83600	8.86800		14.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,090.00000	1,058,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,065.00000	3,782,000	13.73	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,218.00000	1,190,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,778.00000	3,499,000	13.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		971.00000	937,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,365.00000	4,080,000	13.71	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,881.00000	9,085,000	15.14	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		165.00000	118,000	15.14	0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.90600	8.93900		14.75	14,878,410.00	200	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,596.00000	2,510,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		4,080.00000	3,739,000	14.53	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,770.00000	2,689,000	14.57	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		3,857.00000	3,520,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,430.00000	2,338,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,315.00000	3,967,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.97800	9.01200		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		4,157.00000	3,998,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		4,249.00000	3,830,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,350.00000	4,198,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		4,061.00000	3,649,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,968.00000	3,804,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,443.00000	4,019,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.02900	9.06300		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		0.00000	4,303,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		478.00000	4,524,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		0.00000	4,497,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		98.00000	4,338,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		0.00000	4,115,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		861.00000	4,719,000	14.95	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			125.62638	125.77886			0.00	0	0.00
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		221.00000	374,000		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		271.00000	424,000		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		171.00000	324,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future			127.45775	127.61143			0.00	0	278.00
R210	On	04/08/2011	Bond Future	106.00	Call		21,611.00000	21,458,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Call		21,561.00000	21,408,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	106.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Call		21,661.00000	21,508,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future	105.95	Put		0.00000	0,000		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			1.54000	1.54200			57,093,709.75	539	0.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,301.00000	3,313,000		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		3,572.00000	3,583,000		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		3,030.00000	3,041,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future			1.34100	1.34400			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		844.00000	861,000		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		1,114.00000	1,130,000		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		575.00000	591,000		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	03/11/2011	Bond Future			1.11800	1.35000			63,314,569.92	588	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		0.00000	692,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Call		0.00000	953,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.30	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Call		0.00000	431,000		0.00	0	0.00
R211	On	03/11/2011	Bond Future	1.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.35000	2.39200			0.00	0	240.00
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		1,372.00000	969,000		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		887.00000	483,000		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		1,860.00000	1,457,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.26100	2.30400			0.00	0	2,292.00
R212	On	04/08/2011	Bond Future	2.50	Call		1,838.00000	2,246,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Call		2,301.00000	2,709,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		1,373.00000	1,781,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future			2.16400	2.50000			0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Call		0.00000	3,107,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		0.00000	3,561,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		0.00000	2,652,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.80300	8.83900			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		7,199.00000	6,909,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		6,745.00000	6,454,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		7,658.00000	7,367,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.87900	8.91600			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,783.00000	7,489,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,331.00000	7,036,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	04/08/2011	Bond Future	7.95	Put		8,239.00000	7,945,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.95800	8.99600			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		1,958.00000	1,660,000		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		1,555.00000	1,257,000		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		2,365.00000	2,067,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.04200	9.08100			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		627.00000	326,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	62,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		239.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,018.00000	717,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.09700	9.13800			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		845.00000	1,158,000		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		1,218.00000	1,531,000		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		470.00000	782,000		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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			13,756.52000	13,678.64000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,786.00000	2,565,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		1,786.00000	2,565,000		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		1,787.00000	2,565,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			343.86500	343.18200			343,865,000.00	100	0.00
TRT1	On	04/08/2011	Index Future			348.62900	347.93500			348,629,000.00	100	100.00
TRT1	On	03/11/2011	Index Future			353.29000	352.58500			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.02790	1.02220		11.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		89.00000	95,000	13.29	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		367.00000	316,000	13.29	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		24.00000	23,000	15.24	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		802.00000	744,000	15.24	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		303.00000	335,000	11.68	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		81.00000	56,000	11.68	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.04760	1.04170		14.26	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		191.00000	202,000	15.60	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		774.00000	726,000	15.60	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		111.00000	117,000	16.94	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.15	Put		1,194.00000	1,141,000	16.94		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Call		335.00000	356,000	14.26		0.00	0	0.00
YUAN/FO n 19/09/2011 Foreign Exchange Future	1.05	Put		418.00000	380,000	14.26		0.00	0	0.00
Total for Derivatives :								10,405,614,372.22	49,500	1,099,485.00

i-Bonds

1BG4A On 21/03/2012 Spot Bond			5.93000	5.93000				0.00	0	0.00
1BG4A On 21/03/2012 Spot Bond			5.95000	5.95000				0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000				0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000				0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000				0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000				0.00	0	0.00
1BG4F On 21/03/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA02 On 28/03/2016 Spot Bond			100.00000	100.00000				0.00	0	0.00
AA03 On 11/05/2015 Spot Bond			100.00000	100.00000				0.00	0	0.00
AB05 On 01/09/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
AB06 On 27/03/2015 Spot Bond			100.00000	100.00000				0.00	0	0.00
AB07 On 07/03/2014 Spot Bond			100.00000	100.00000				0.00	0	0.00
AB08 On 03/05/2017 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
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABAL02	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL3	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABIC03	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10B	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	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
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCF0	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL020On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL029On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL031On	20/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL032On	20/06/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On	16/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL043On	31/10/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	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
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	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
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL109	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL110	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL111	On	03/03/2012			100.00000	100.00000			0.00	0	0.00
ACL112	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
ACL113	On	30/11/2011			100.00000	100.00000			0.00	0	0.00
ACL114	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
ACL115	On	31/01/2014			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	0.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023			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
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	0.00
CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			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
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN139	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN142	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN143	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN145	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN148	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN149	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN151	On	15/10/2011			100.00000	100.00000			0.00	0	0.00
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN155On 20/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On 20/12/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On 19/04/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On 14/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On 12/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On 18/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On 20/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN171On 21/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 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
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
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

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

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL02	On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ105L	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ141L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ142L	On	09/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ148L	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3A	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2D3	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

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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC43	On	30/06/2011			100.00000	100.00000			0.00	0	0.00
FRC44	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
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC48	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC51	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEA	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEB	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FREEC	On	19/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRA27On 16/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA27On 01/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 15/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28On 21/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On 09/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15On 18/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On 08/12/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1A5	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1B	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1C	On	09/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN03	On	30/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN669	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND118	On	03/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND119	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA118	On	05/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA119	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA120	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA121	On	26/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSP005	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
LUX44	On	24/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	19/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MAQ00	On	20/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF04	On	22/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MCB1M	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00
MGL01	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	0.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	0.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNF0	On	06/07/2011			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011	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
NCLN3On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN3On 06/06/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 30/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 28/08/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 17/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5On 15/04/2015 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
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	07/07/2011			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
NED9	On	06/07/2017			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
NET38	On	11/05/2011			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016			100.00000	100.00000			0.00	0	0.00
NILB6	On	29/08/2011			100.00000	100.00000			0.00	0	0.00
NILB9	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
NMP20	On	24/07/2020			100.00000	100.00000			0.00	0	0.00
NQ1A1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			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
NQF1A:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1B:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1C:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1D:On 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01:On 31/10/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01:On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA01:On 30/11/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
NRA02:On 31/10/2022 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
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	0.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			0.00	0	0.00
OMN01	On	28/11/2011			100.00000	100.00000			0.00	0	0.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			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
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
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
PR2A4I	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
PR2A9I	On	15/06/2013			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
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
PR2B4I	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
PR2C4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4I	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			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
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			5.66500	5.69000			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			7.61500	7.64000			0.00	0	0.00
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.61500	8.65000			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			1.26500	1.29000			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			7.22500	7.25000			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			8.17500	8.18000			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	21/12/2018	Spot Bond			8.32000	8.32500			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			6.91000	6.93500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.38500	8.41000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.43000	8.47500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.76500	8.79500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.72000	2.71000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.08500	2.08500			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.64000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.80000	8.83500			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R319C	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R320C	On	21/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES02	On	12/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	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
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR002	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS5	On	07/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS110	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS111	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS112	On	31/01/2017	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
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM21	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS01	On	25/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS02	On	09/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS03	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SJS04	On	30/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN804	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SYN805	On	17/05/2011			100.00000	100.00000			0.00	0	0.00
SYN806	On	18/05/2011			100.00000	100.00000			0.00	0	0.00
SYN807	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
SYN808	On	23/05/2011			100.00000	100.00000			0.00	0	0.00
SYN809	On	24/05/2011			100.00000	100.00000			0.00	0	0.00
SYN811	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS72	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS75	On	30/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS76	On	10/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP109	On	17/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP111	On	28/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP115	On	02/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA008 On 19/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010 On 22/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012 On 20/05/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014 On 18/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016 On 20/07/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018 On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020 On 21/09/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021 On 20/10/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022 On 18/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Grand Total:							10,405,614,372.22	49,500	1,099,485.00