

Daily MTM Report

Daily summary for: 04/05/2011

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			6.69190	6.66490		13.07	82,169,840.10	12,279	427,004.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Call		4.00000	5,000	17.21	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.45	Put		789.00000	763,000	17.21	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Call		4.00000	4,000	17.49	0.00	0	800.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.50	Put		839.00000	812,000	17.49	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Call		5.00000	6,000	16.94	0.00	0	7,200.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.40	Put		740.00000	714,000	16.94	0.00	0	1,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Call		102.00000	112,000	13.07	0.00	0	650.00
\$ / R On 13/06/2011 Foreign Exchange Future	6.70	Put		137.00000	120,000	13.07	0.00	0	300.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Put		547.00000	521,000	15.83	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.20	Call		12.00000	13,000	15.83	0.00	0	1,690.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Put		409.00000	384,000	15.00	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.05	Call		24.00000	26,000	15.00	0.00	0	6,000.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Put		1,336.00000	1,309,000	20.25	0.00	0	0.00
\$ / R On 13/06/2011 Foreign Exchange Future	8.00	Call		1.00000	1,000	20.25	0.00	0	500.00
\$ / R On 13/06/2011 Foreign Exchange Future	7.80	Put		1,136.00000	1,109,000	19.15	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	19.15	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		595.00000	569,000	16.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		10.00000	11,000	16.11	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		8.00000	9,000	16.38	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		643.00000	617,000	16.38	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		454.00000	429,000	15.28	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		19.00000	21,000	15.28	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		364.00000	340,000	14.72	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		29.00000	32,000	14.72	0.00	0	19,330.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Put		692.00000	665,000	16.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.35	Call		7.00000	7,000	16.66	0.00	0	5,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Put		321.00000	298,000	14.45	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.95	Call		36.00000	40,000	14.45	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		123.00000	140,000	13.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		108.00000	98,000	13.34	0.00	0	7,450.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Call		55.00000	61,000	13.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.85	Put		240.00000	219,000	13.89	0.00	0	2,400.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Put		280.00000	257,000	14.17	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.90	Call		45.00000	49,000	14.17	0.00	0	2,650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Call		221.00000	242,000	14.15	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.50	Put		56.00000	50,000	14.15	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Put		203.00000	183,000	13.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.80	Call		68.00000	75,000	13.62	0.00	0	100.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Put		168.00000	150,000	13.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.75	Call		83.00000	92,000	13.34	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			6.78750	6.76080		14.52	4,751,250.00	700	119,622.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		35.00000	37,000	20.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,324.00000	1,300,000	20.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		33.00000	35,000	20.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,372.00000	1,348,000	20.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		38.00000	39,000	20.11	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,277.00000	1,252,000	20.11	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		1,087.00000	1,063,000	19.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		48.00000	50,000	19.18	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		85.00000	89,000	17.31	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		724.00000	702,000	17.31	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		225.00000	236,000	14.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		264.00000	249,000	14.52	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		191.00000	199,000	14.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		330.00000	312,000	14.98	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		768.00000	745,000	17.55	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		79.00000	82,000	17.55	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		903.00000	879,000	18.25	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		64.00000	66,000	18.25	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		271.00000	286,000	14.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		210.00000	199,000	14.52	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		165.00000	157,000	14.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		326.00000	344,000	14.52	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		476.00000	456,000	15.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		137.00000	143,000	15.92	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		3,042.00000	3,016,000	24.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		3.00000	3,000	24.53	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.88090	6.85480		14.97	0.00	0	12,572.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		180.00000	185,000	16.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		675.00000	654,000	16.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		170.00000	175,000	16.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		715.00000	694,000	16.84	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		190.00000	196,000	16.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		635.00000	615,000	16.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		271.00000	260,000	14.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		376.00000	391,000	14.92	0.00	0	5,925.00
\$ / R	On	19/03/2012	Foreign Exchange Future			6.98030	6.95460		15.20	0.00	0	1,240.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		364.00000	373,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		445.00000	429,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		347.00000	355,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		478.00000	461,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		382.00000	393,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		413.00000	399,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		377.00000	387,000	15.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		422.00000	407,000	15.20	0.00	0	1,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.21690	7.19110		15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		530.00000	538,000	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		539.00000	521,000	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		512.00000	519,000	15.84	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		571.00000	552,000	15.84	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		552.00000	560,000	15.66	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		511.00000	493,000	15.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.98240	8.95410		18.40	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,341.00000	1,337,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,587.00000	1,555,000	18.64	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,326.00000	1,321,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,622.00000	1,589,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,357.00000	1,352,000	18.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,553.00000	1,520,000	18.58	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.69190	6.66490			13.07	0.00	0	284.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			2,370.00000	2,582,000	15.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			40,880.00000	38,392,000	15.00	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			1,911.00000	2,076,000	15.28	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			45,421.00000	42,886,000	15.28	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			2,937.00000	3,208,000	14.72	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			36,447.00000	34,018,000	14.72	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call			662.00000	705,000	16.66	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put			69,172.00000	66,515,000	16.66	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			6.78750	6.76080			14.52	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			13,683.00000	14,290,000	15.92	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			47,603.00000	45,540,000	15.92	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			12,616.00000	13,170,000	16.15	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			51,536.00000	49,420,000	16.15	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			14,851.00000	15,515,000	15.68	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		43,771.00000	41,765,000	15.68		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future			11.05920	10.98110		12.45		5,529,600.00	500	26,322.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Call		17.00000	22,000	15.15		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.85	Put		886.00000	813,000	15.15		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Call		15.00000	19,000	15.32		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.90	Put		934.00000	860,000	15.32		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Call		20.00000	25,000	14.98		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.80	Put		839.00000	766,000	14.98		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Call		326.00000	385,000	13.33		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	10.75	Put		95.00000	76,000	13.33		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Put		521.00000	457,000	13.80		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.45	Call		52.00000	66,000	13.80		0.00	0	10.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Call		40.00000	50,000	14.14		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.55	Put		609.00000	541,000	14.14		0.00	0	100.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Call		13.00000	17,000	15.49		0.00	0	0.00
£ / R	On 13/06/2011	Foreign Exchange Future	11.95	Put		982.00000	908,000	15.49		0.00	0	100.00
£ / R	On 19/09/2011	Foreign Exchange Future			11.20110	11.12330		13.86		0.00	0	29,935.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Call		249.00000	272,000	14.53		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.50	Put		626.00000	571,000	14.53		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Call		235.00000	257,000	14.64		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.55	Put		662.00000	606,000	14.64		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Call		263.00000	288,000	14.42		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.45	Put		590.00000	537,000	14.42		0.00	0	0.00
£ / R	On 19/09/2011	Foreign Exchange Future	11.65	Call		210.00000	230,000	14.87		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		737.00000	679,000	14.87	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		127.00000	139,000	15.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		1,104.00000	1,038,000	15.88	0.00	0	200.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Put		319.00000	285,000	13.86	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.00	Call		442.00000	486,000	13.86	0.00	0	3,455.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.33750	11.26070		14.29	0.00	0	993.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		372.00000	397,000	14.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		761.00000	710,000	14.85	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		357.00000	381,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		796.00000	744,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		387.00000	413,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		726.00000	676,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		240.00000	256,000	15.88	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,179.00000	1,119,000	15.88	0.00	0	250.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08300	0.08250		15.35	0.00	0	647.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		105.00000	116,000	18.04	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		355.00000	316,000	18.04	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		7.00000	8,000	21.75	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,257.00000	1,208,000	21.75	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		760.00000	808,000	17.91	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		10.00000	8,000	17.91	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08420	0.08370		19.57	0.00	0	16,271.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		547.00000	577,000	16.11	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		177.00000	157,000	16.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		182.00000	190,000	19.57	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		812.00000	770,000	19.57	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,377.00000	1,427,000	15.54	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		7.00000	7,000	15.54	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.94640	9.87540		11.56	656,462.40	66	16,955.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		192.00000	241,000	12.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		117.00000	95,000	12.07	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		162.00000	208,000	11.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		137.00000	112,000	11.90	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		224.00000	276,000	12.23	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		99.00000	80,000	12.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			10.05530	9.98550		13.00	0.00	0	51,077.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		514.00000	558,000	13.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		179.00000	153,000	13.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		482.00000	524,000	13.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		197.00000	169,000	13.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		547.00000	593,000	13.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		162.00000	138,000	13.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		236.00000	206,000	13.01	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		421.00000	461,000	13.01	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		605.00000	552,000	14.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		190.00000	207,000	14.08	0.00	0	3,590.00
€ / R	On	19/12/2011	Foreign Exchange Future			10.15670	10.09020		13.53	0.00	0	2,000.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		588.00000	625,000	13.43	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		298.00000	268,000	13.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		559.00000	596,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		319.00000	289,000	13.45	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		617.00000	656,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		277.00000	249,000	13.42	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			376.82700	377.40200			0.00	0	0.00
AL7T	On	04/08/2011	Index Future			382.26200	382.84400			0.00	0	30.00
AL7T	On	03/11/2011	Index Future			387.77400	388.36300			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			346.63500	347.01500			346,635,000.00	100	160.00
ALBI	On	04/08/2011	Index Future			351.63500	352.01900			351,635,000.00	100	995.00
ALBI	On	03/11/2011	Index Future			356.70500	357.09400			0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.18970	7.22500		9.63	179,742.50	25	12,661.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		577.00000	542,000	11.82	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		2.00000	2,000	11.82	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		528.00000	493,000	11.62	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		3.00000	3,000	11.62	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		626.00000	591,000	12.02	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		1.00000	1,000	12.02	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20080	7.23720		10.59	0.00	0	8,820.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		617.00000	584,000	11.61	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		30.00000	33,000	11.61	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		573.00000	540,000	11.51	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		36.00000	39,000	11.51	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		662.00000	628,000	11.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		25.00000	27,000	11.70	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.21330	7.25120		11.04	0.00	0	150.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		667.00000	635,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		66.00000	72,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		627.00000	596,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		76.00000	83,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		707.00000	675,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		56.00000	62,000	12.00	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.15890	8.20890		13.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,376.00000	1,342,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		467.00000	483,000	12.79	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,348.00000	1,315,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		489.00000	506,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,405.00000	1,370,000	12.75	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		446.00000	461,000	12.75	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.98270	6.99710		10.11	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		154.00000	146,000	10.80	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		57.00000	63,000	10.80	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		121.00000	113,000	10.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		74.00000	80,000	10.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		191.00000	182,000	11.14	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		44.00000	49,000	11.14	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.06440	7.07950		11.31	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		134.00000	129,000	11.92	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		305.00000	315,000	11.92	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		119.00000	115,000	12.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		340.00000	351,000	12.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		150.00000	145,000	11.77	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		271.00000	281,000	11.77	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.79610	7.74440		13.08	0.00	0	900.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		654.00000	703,000	16.47	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		10.00000	7,000	16.47	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		606.00000	655,000	16.23	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		12.00000	9,000	16.23	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		702.00000	752,000	16.71	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		8.00000	6,000	16.71	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.91040	7.85900		14.60	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		395.00000	427,000	14.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		186.00000	167,000	14.53	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		367.00000	396,000	14.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		208.00000	186,000	14.54	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		426.00000	458,000	14.51	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		167.00000	148,000	14.51	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			156.75400	156.83900			0.00	0	0.00
CRD1 On	04/08/2011	Index Future			158.92600	159.01200			0.00	0	2.00
CRD1 On	03/11/2011	Index Future			161.05200	161.13800			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			347.59300	347.96900			0.00	0	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		10,310.00000	14,070,000		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		10,410.00000	14,170,000		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		10,210.00000	13,970,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			352.60700	352.98700			0.00	0	134.00
GOVI	On	04/08/2011	GOVI	348.00	Call		49,870.00000	46,070,000		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		49,770.00000	45,970,000		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		49,970.00000	46,170,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI			357.69100	358.07500			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		10,750.00000	6,910,000		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		10,650.00000	6,810,000		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		10,850.00000	7,010,000		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			150.75900	150.80300			0.00	0	67.00
IGOV	On	04/08/2011	Index Future			152.93300	152.97700			0.00	0	910.00
IGOV	On	03/11/2011	Index Future			155.13800	155.18200			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			408.28600	408.12700			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			5.58100	5.58600			0.00	0	3,001.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.59700	5.60400			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.63100	5.63200			0.00	0	2,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.67100	5.68000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.78400	5.80700			0.00	0	14,700.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.88600	5.91300			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				6.16100	6.17800			0.00	0	5,591.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future				6.53500	6.55000			0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future				6.97300	7.00300			0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				7.39500	7.42100			0.00	0	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				7.76500	7.78500			0.00	0	490.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				8.10000	8.12000			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				341.09400	341.49900			0.00	0	0.00
OTH1 On	04/08/2011	Index Future				346.01400	346.42300			0.00	0	3.00
OTH1 On	03/11/2011	Index Future				351.00300	351.41700			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				7.61600	7.62000		3.25	0.00	0	705.00
R157 On	05/05/2011	Bond Future	7.75	Call			539.00000	551,000	3.25	0.00	0	0.00
R157 On	05/05/2011	Bond Future	7.75	Put			5.00000	0,000	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		740.00000	756,000	3.26	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1.00000	0,000	3.26	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		349.00000	350,000	3.24	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		20.00000	4,000	3.24	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		190.00000	171,000	3.23	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		66.00000	31,000	3.23	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.75200	7.75600		3.75	0.00	0	2,365.00
R157	On	04/08/2011	Bond Future	7.50	Call		519.00000	520,000	3.69	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,516.00000	1,502,000	3.69	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		590.00000	591,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,392.00000	1,377,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		454.00000	455,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,647.00000	1,633,000	3.68	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		2,394.00000	2,377,000	3.62	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		214.00000	213,000	3.62	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		1,274.00000	1,259,000	3.71	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		667.00000	668,000	3.71	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,037.00000	1,040,000	3.77	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		867.00000	854,000	3.77	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,054.00000	2,062,000	3.89	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		349.00000	341,000	3.89	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.90700	7.91100		3.75	0.00	0	3,684.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,000.00000	2,006,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		776.00000	768,000	3.83	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,122.00000	2,129,000	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		719.00000	711,000	3.85	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,882.00000	1,888,000	3.81	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		838.00000	829,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.08900	8.09400		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,382.00000	2,390,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		1,017.00000	1,008,000	3.83	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,494.00000	2,502,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		962.00000	953,000	3.85	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,272.00000	2,280,000	3.81	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		1,074.00000	1,065,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future			8.20000	8.20500		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		1,827.00000	1,832,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,685.00000	1,674,000	3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		1,915.00000	1,921,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,616.00000	1,606,000	3.77	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		1,741.00000	1,747,000	3.74	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,757.00000	1,747,000	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			8.62600	8.61900		8.75	1,408,012,480.80	11,740	10,090.00
R186	On	05/05/2011	Bond Future	8.75	Call		1,250.00000	1,169,000	8.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		18.00000	3,000	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		1,701.00000	1,631,000	8.78	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		4.00000	0,000	8.78	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		830.00000	724,000	8.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		66.00000	26,000	8.73	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,090.00000	6,156,000	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			8.71300	8.70500		11.00	0.00	0	19,476.00
R186	On	04/08/2011	Bond Future	8.25	Call		949.00000	919,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,295.00000	5,339,000	10.70	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,079.00000	1,046,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,936.00000	4,977,000	10.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		833.00000	806,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,671.00000	5,718,000	10.68	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		4,591.00000	4,630,000	10.76	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		1,220.00000	1,185,000	10.76	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		2,596.00000	2,619,000	10.97	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.70	Call		2,550.00000	2,498,000	10.97	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,865.00000	3,804,000	11.15	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		1,620.00000	1,633,000	11.15	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,023.00000	8,949,000	11.73	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		292.00000	292,000	11.73	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.80100	8.79300		11.00	0.00	0	13,791.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,722.00000	4,669,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		2,857.00000	2,877,000	11.20	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,989.00000	4,934,000	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		2,680.00000	2,698,000	11.23	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,462.00000	4,410,000	11.16	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		3,043.00000	3,064,000	11.16	0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.89400	8.88600		11.75	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,161.00000	5,113,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4,149.00000	4,172,000	11.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Call		5,407.00000	5,358,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		3,955.00000	3,977,000	11.79	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,923.00000	4,876,000	11.72	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		4,353.00000	4,377,000	11.72	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.95800	8.95000		11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,444.00000	5,399,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		5,006.00000	5,031,000	11.25	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,687.00000	5,641,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,813.00000	4,837,000	11.31	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,212.00000	5,168,000	11.21	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		5,212.00000	5,238,000	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			209.01814	209.04958			0.00	0	0.00
R189	On	05/05/2011	Bond Future	207.30	Call		1,750.00000	1,718,000		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		1,700.00000	1,668,000		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		1,800.00000	1,768,000		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			212.06610	212.09715			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		97.00000	66,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Call		47.00000	16,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Call		147.00000	116,000		0.00	0	0.00
R189	On	04/08/2011	Bond Future	211.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	05/05/2011	Bond Future			232.96457	233.08935			0.00	0	0.00
R197	On	05/05/2011	Bond Future	232.00	Call		1,089.00000	965,000		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		1,039.00000	915,000		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		1,139.00000	1,015,000		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			231.46888	231.59892			0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Call		99.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	31,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		49.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	81,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		149.00000	19,000		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			7.21100	7.22900		2.75	18,389,552.80	170	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,664.00000	1,722,000	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		1,822.00000	1,880,000	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		1,506.00000	1,564,000	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			7.33100	7.35200		3.25	17,908,250.50	170	170.00
R201	On	04/08/2011	Bond Future	7.25	Call		536.00000	560,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		843.00000	804,000	3.20	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		605.00000	631,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		762.00000	724,000	3.21	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		472.00000	494,000	3.18	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		931.00000	889,000	3.18	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.46700	7.48900		3.00	320,529.00	3	317.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,816.00000	1,859,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		400.00000	381,000	3.14	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,920.00000	1,964,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		367.00000	349,000	3.15	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,714.00000	1,756,000	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		435.00000	416,000	3.13	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.62800	7.65200		3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,148.00000	2,190,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		620.00000	600,000	3.47	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,240.00000	2,283,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		586.00000	567,000	3.48	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,058.00000	2,098,000	3.45	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		657.00000	635,000	3.45	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.71100	7.73700		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,282.00000	1,312,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		1,251.00000	1,220,000	3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,350.00000	1,381,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		1,201.00000	1,170,000	3.02	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,216.00000	1,245,000	2.98	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		1,304.00000	1,271,000	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			0.32600	0.32900			0.00	0	451.00
R202	On	05/05/2011	Bond Future	2.05	Call		42,656.00000	42,744,000		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	43,772,000		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	41,705,000		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			0.27600	0.27900			0.00	0	10,088.00
R202	On	04/08/2011	Bond Future	1.00	Call		19,676.00000	19,764,000		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		20,935.00000	21,023,000		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		18,403.00000	18,491,000		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			8.19600	8.18000		5.00	52,374,572.76	516	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		378.00000	286,000	5.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		37.00000	23,000	5.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		594.00000	509,000	5.02	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		10.00000	3,000	5.02	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		203.00000	116,000	4.98	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		105.00000	96,000	4.98	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.31900	8.30200		5.75	53,137,581.96	516	516.00
R203	On	04/08/2011	Bond Future	8.00	Call		600.00000	569,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		2,033.00000	2,082,000	5.65	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		681.00000	648,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		1,875.00000	1,922,000	5.67	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		525.00000	497,000	5.63	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,198.00000	2,250,000	5.63	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.45200	8.43400		6.00	0.00	0	1,633.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,856.00000	1,808,000	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		1,558.00000	1,591,000	6.00	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,983.00000	1,933,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		1,460.00000	1,491,000	6.03	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,736.00000	1,689,000	5.98	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		1,664.00000	1,698,000	5.98	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.60200	8.58300		6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,620.00000	2,570,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,899.00000	1,931,000	6.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,747.00000	2,695,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,811.00000	1,842,000	6.41	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		2,496.00000	2,448,000	6.35	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,990.00000	2,025,000	6.35	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.70300	8.68200		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,522.00000	2,473,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		2,239.00000	2,278,000	6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,644.00000	2,593,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		2,154.00000	2,190,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,405.00000	2,357,000	5.97	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		2,330.00000	2,369,000	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			8.34600	8.32500		5.50	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		957.00000	841,000	5.61	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1.00000	0,000	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		1,227.00000	1,111,000	5.63	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		0.00000	0,000	5.63	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		693.00000	572,000	5.58	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		9.00000	3,000	5.58	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.46200	8.43900		7.00	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		493.00000	458,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		2,866.00000	2,953,000	6.78	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		566.00000	527,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,665.00000	2,748,000	6.80	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		429.00000	397,000	6.77	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,076.00000	3,167,000	6.77	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.58300	8.55900		7.00	99,987.15	1	2,134.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,540.00000	2,463,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		1,562.00000	1,609,000	7.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,694.00000	2,614,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		1,462.00000	1,506,000	7.16	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,390.00000	2,315,000	7.11	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		1,667.00000	1,715,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.71400	8.68900		7.25	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,319.00000	3,239,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,785.00000	1,830,000	7.40	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,473.00000	3,391,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,696.00000	1,738,000	7.42	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,169.00000	3,091,000	7.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,880.00000	1,926,000	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			8.80600	8.77900		7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,705.00000	2,636,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,845.00000	2,906,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		2,838.00000	2,767,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,737.00000	2,796,000	7.04	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,578.00000	2,511,000	6.97	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,960.00000	3,023,000	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			6.91600	6.91400		2.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,414.00000	1,409,000	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		1,533.00000	1,528,000	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		1,294.00000	1,289,000	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			7.04400	7.04300		2.25	0.00	0	6,506.00
R206	On	04/08/2011	Bond Future	7.00	Call		414.00000	411,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		509.00000	508,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		470.00000	466,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		455.00000	453,000	2.26	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		362.00000	358,000	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		568.00000	566,000	2.23	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.18700	7.18600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,380.00000	1,377,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		261.00000	260,000	2.34	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,458.00000	1,455,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		240.00000	239,000	2.36	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,306.00000	1,303,000	2.33	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		285.00000	284,000	2.33	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.37400	7.37100		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,500.00000	1,495,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		390.00000	390,000	2.39	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,565.00000	1,559,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		367.00000	366,000	2.40	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,436.00000	1,431,000	2.38	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		413.00000	414,000	2.38	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.46200	7.45900		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		850.00000	847,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		786.00000	788,000	2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		896.00000	893,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		754.00000	756,000	2.01	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		806.00000	802,000	1.99	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		820.00000	821,000	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			8.40100	8.38900		6.50	303,501,134.30	3,185	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		659.00000	577,000	6.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		17.00000	5,000	6.50	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		933.00000	860,000	6.52	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		3.00000	0,000	6.52	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		411.00000	318,000	6.48	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		57.00000	34,000	6.48	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.50800	8.49600		7.75	170,732,914.10	1,835	5,725.00
R207	On	04/08/2011	Bond Future	8.25	Call		847.00000	816,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,251.00000	2,288,000	7.63	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		954.00000	920,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,070.00000	2,104,000	7.65	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		748.00000	720,000	7.61	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,440.00000	2,480,000	7.61	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.61500	8.60200		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,494.00000	2,448,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,684.00000	1,710,000	7.75	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,654.00000	2,607,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,573.00000	1,597,000	7.78	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,340.00000	2,295,000	7.73	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,803.00000	1,829,000	7.73	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.73200	8.71900		8.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,548.00000	3,501,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		2,062.00000	2,084,000	8.66	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,709.00000	3,661,000	8.69	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,961.00000	1,983,000	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		3,390.00000	3,345,000	8.63	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		2,166.00000	2,190,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.81500	8.80100		8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,868.00000	2,827,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		3,134.00000	3,166,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,009.00000	2,968,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		3,014.00000	3,046,000	8.05	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,732.00000	2,693,000	7.96	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		3,259.00000	3,293,000	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			8.45600	8.43400		7.25	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		457.00000	310,000	7.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		53.00000	41,000	7.25	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		723.00000	580,000	7.28	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		15.00000	7,000	7.28	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		244.00000	117,000	7.23	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		146.00000	154,000	7.23	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.55200	8.52900		8.50	0.00	0	220.00
R208	On	04/08/2011	Bond Future	8.25	Call		841.00000	788,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,534.00000	2,619,000	8.35	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		950.00000	893,000	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		2,337.00000	2,417,000	8.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		741.00000	693,000	8.32	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,742.00000	2,831,000	8.32	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.65200	8.62800		9.00	0.00	0	5,999.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,627.00000	2,543,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,916.00000	1,973,000	9.00	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,795.00000	2,708,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,795.00000	1,849,000	9.04	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,466.00000	2,384,000	8.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		2,046.00000	2,104,000	8.97	0.00	0	0.00
R208	On	02/02/2012	Bond Future			8.75800	8.73300		9.25	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,738.00000	3,648,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		2,230.00000	2,282,000	9.45	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,909.00000	3,818,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		2,122.00000	2,173,000	9.49	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,569.00000	3,482,000	9.41	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		2,340.00000	2,396,000	9.41	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.83200	8.80600		9.00	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,819.00000	3,733,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,744.00000	2,803,000	9.30	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		3,988.00000	3,899,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,638.00000	2,694,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,653.00000	3,569,000	9.24	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,853.00000	2,914,000	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			8.78600	8.76800		12.00	1,571,737,893.00		20,900	20,900.00
R209	On	05/05/2011	Bond Future	8.50	Call		0.00000	0,000	11.84		0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,189.00000	2,332,000	11.84		0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1.00000	0,000	11.87		0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,774.00000	1,916,000	11.87		0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		0.00000	0,000	11.81		0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,609.00000	2,752,000	11.81		0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.85500	8.83600		14.00		0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,058.00000	1,001,000	13.73		0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,782.00000	3,875,000	13.73		0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,190.00000	1,128,000	13.76		0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,499.00000	3,586,000	13.76		0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		937.00000	884,000	13.71		0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,080.00000	4,177,000	13.71		0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		9,085.00000	8,940,000	15.14		0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		118.00000	122,000	15.14		0.00	0	0.00
R209	On	03/11/2011	Bond Future			8.92500	8.90600		14.75		0.00	0	1,318.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,510.00000	2,435,000	14.53		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,739.00000	3,811,000	14.53		0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,689.00000	2,611,000	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		3,520.00000	3,590,000	14.57	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,338.00000	2,266,000	14.49	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,967.00000	4,043,000	14.49	0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.99800	8.97800		15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,998.00000	3,909,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,830.00000	3,894,000	15.00	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		4,198.00000	4,107,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,649.00000	3,711,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,804.00000	3,718,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,019.00000	4,086,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.04900	9.02900		15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,303.00000	4,218,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		4,524.00000	4,590,000	15.00	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,497.00000	4,410,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,338.00000	4,402,000	15.06	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		4,115.00000	4,032,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,719.00000	4,787,000	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			126.18995	125.62638			0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Call		0.00000	190,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.00	Put		374.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Call		0.00000	140,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	126.05	Put		424.00000	0,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Call		0.00000	240,000		0.00	0	0.00
R210	On	05/05/2011	Bond Future	125.95	Put		324.00000	0,000		0.00	0	0.00
R210	On	04/08/2011	Bond Future			128.03015	127.45775			0.00	0	278.00
R210	On	04/08/2011	Bond Future	106.00	Call		21,458.00000	22,030,000		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		21,408.00000	21,980,000		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		21,508.00000	22,080,000		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			1.53300	1.54000			0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Call		3,313.00000	3,352,000		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		3,583.00000	3,623,000		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		3,041.00000	3,081,000		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			1.33400	1.34100			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		861.00000	899,000		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		1,130.00000	1,168,000		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		591.00000	629,000		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			1.11000	1.11800			0.00	0	539.00
R211	On	03/11/2011	Bond Future	1.25	Call		692.00000	734,000		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		953.00000	995,000		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		431.00000	473,000		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			2.33600	2.35000			25,117,958.40	240	0.00
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		969.00000	834,000		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		483.00000	348,000		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		1,457.00000	1,322,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future			2.24600	2.26100			0.00	0	2,292.00
R212	On	04/08/2011	Bond Future	2.50	Call		2,246.00000	2,389,000		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		2,709.00000	2,852,000		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		1,781.00000	1,924,000		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			2.14800	2.16400			25,499,287.20	240	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		3,107.00000	3,258,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Call		3,561.00000	3,711,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/11/2011	Bond Future	2.45	Call		2,652.00000	2,802,000		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			8.80600	8.80300			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		6,909.00000	6,933,000		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		6,454.00000	6,478,000		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		7,367.00000	7,391,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.88200	8.87900			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		7,489.00000	7,513,000		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		7,036.00000	7,060,000		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		7,945.00000	7,969,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			8.96000	8.95800			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		1,660.00000	1,676,000		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		1,257.00000	1,272,000		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		2,067.00000	2,083,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.04500	9.04200			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		326.00000	349,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		62.00000	39,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	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		717.00000	740,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.10000	9.09700			0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		1,158.00000	1,135,000		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		1,531.00000	1,508,000		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		782.00000	759,000		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			13,838.53000	13,756.52000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,565.00000	3,385,000		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		2,565.00000	3,385,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		2,565.00000	3,385,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	05/05/2011	Index Future			343.49700	343.86500			0.00	0	0.00
TRT1	On	04/08/2011	Index Future			348.25800	348.62900			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			352.91600	353.29000			0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.03240	1.02790		11.75	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		95.00000	106,000	13.14	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		316.00000	282,000	13.14	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		23.00000	27,000	15.24	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		744.00000	703,000	15.24	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		335.00000	370,000	11.75	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		56.00000	46,000	11.75	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.05200	1.04760		14.10	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		202.00000	212,000	15.45	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		726.00000	692,000	15.45	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		117.00000	123,000	16.84	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	19/09/2011	Foreign Exchange Future	1.15	Put		1,141.00000	1,103,000	16.84	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Call		356.00000	374,000	14.10	0.00	0	0.00
YUAN/FO	19/09/2011	Foreign Exchange Future	1.05	Put		380.00000	354,000	14.10	0.00	0	0.00
Total for Derivatives :									4,438,389,036.97	53,286	1,099,225.00

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
ABL12E	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			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2B	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3A	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3B	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR03	On	12/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL01	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL02	On	06/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

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
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			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
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
CLN155	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN160	On	12/08/2011			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN170	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
CLN171	On	21/10/2011			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2011			100.00000	100.00000			0.00	0	0.00
CLN174	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN175	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN176	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

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
IND119	On	10/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND120	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND121	On	24/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND122	On	31/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND123	On	07/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND124	On	14/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND125	On	21/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND126	On	28/06/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ING29	On	31/10/2011			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
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
IPL5	On	28/09/2015	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
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
IVA122	On	02/06/2011	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
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
KSP005 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
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
MBP01	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN3	On	06/06/2011	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
NCLN3	On	06/06/2011			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NEDH1	On	20/11/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NRA02:On 31/05/2023 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
OTCA1	On	30/04/2017			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
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
PR2A4C	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
PR2A9C	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B2E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5E	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1E	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D4E	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PRM1A	On	15/02/2014			100.00000	100.00000			0.00	0	0.00
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	5.66500			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	7.61500			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			8.62500	8.61500			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			1.29000	1.26500			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			2.60000	2.59000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.21000	7.22500			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			8.19500	8.17500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.34500	8.32000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.91500	6.91000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.40000	8.38500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.45500	8.43000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.78500	8.76500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.69000	2.72000			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			2.63000	2.64000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.80500	8.80000			0.00	0	0.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
R330C	On	21/12/2016	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
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
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBK10	On	19/11/2012	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
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
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN804	On	17/05/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SYN810	On	25/05/2011			100.00000	100.00000			0.00	0	0.00
SYN812	On	10/06/2011			100.00000	100.00000			0.00	0	0.00
SYN814	On	21/06/2011			100.00000	100.00000			0.00	0	0.00
SYN815	On	22/06/2011			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS72	On	06/05/2011			100.00000	100.00000			0.00	0	0.00
TFS74	On	19/05/2011			100.00000	100.00000			0.00	0	0.00
TFS75	On	30/05/2011			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
UTR02	On	21/11/2012	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
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
WSP5	On	28/05/2021	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
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
ZA008	On	19/03/2015	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
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
Grand Total:							4,438,389,036.97	53,286	1,099,225.00