



Daily MTM Report

Daily summary for: 14/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/09/2011 Foreign Exchange Future			6.93270	6.90540		15.09	111,588,739.20	16,096	303,405.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		15.00000	17,000	21.91	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,160.00000	1,134,000	21.91	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		14.00000	15,000	22.22	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,209.00000	1,182,000	22.22	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		17.00000	18,000	21.60	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,112.00000	1,085,000	21.60	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		919.00000	893,000	20.36	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		24.00000	26,000	20.36	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		55.00000	60,000	17.88	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		550.00000	527,000	17.88	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		232.00000	252,000	15.14	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		127.00000	119,000	15.14	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		177.00000	195,000	15.11	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		172.00000	162,000	15.11	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		594.00000	571,000	18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		49.00000	54,000	18.19	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		731.00000	706,000	19.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		36.00000	39,000	19.12	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		296.00000	317,000	15.18	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		91.00000	84,000	15.18	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		63.00000	57,000	15.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		368.00000	390,000	15.22	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		305.00000	287,000	16.02	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		110.00000	120,000	16.02	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,895.00000	2,868,000	30.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		0.00000	1,000	30.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		464.00000	442,000	17.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		69.00000	75,000	17.26	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		382.00000	362,000	16.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		87.00000	95,000	16.64	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		52.00000	46,000	15.23	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		407.00000	429,000	15.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		263.00000	283,000	15.16	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		108.00000	100,000	15.16	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		149.00000	140,000	15.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		204.00000	223,000	15.12	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		639.00000	615,000	18.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		44.00000	48,000	18.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		157.00000	170,000	15.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		202.00000	187,000	15.09	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	7.65	Call		32.00000	35,000	19.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		777.00000	752,000	19.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		98.00000	107,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		343.00000	324,000	16.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		140.00000	152,000	15.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		235.00000	219,000	15.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		532.00000	556,000	15.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		27.00000	23,000	15.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		26.00000	29,000	20.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		871.00000	846,000	20.05	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,156.00000	1,183,000	16.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		1.00000	0,000	16.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		77.00000	85,000	16.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		422.00000	402,000	16.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		40.00000	43,000	18.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		685.00000	660,000	18.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,106.00000	1,133,000	16.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		1.00000	0,000	16.38	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		13.00000	14,000	22.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,258.00000	1,231,000	22.53	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,057.00000	1,084,000	16.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		2.00000	1,000	16.07	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		29.00000	32,000	19.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		824.00000	799,000	19.74	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		622.00000	647,000	15.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Put		17.00000	14,000	15.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,206.00000	1,233,000	17.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		1.00000	0,000	17.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		124.00000	135,000	15.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		269.00000	252,000	15.71	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		331.00000	353,000	15.20	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		76.00000	70,000	15.20	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		62.00000	67,000	17.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		507.00000	484,000	17.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.02500	6.99800		15.36	7,601,050.00	1,082	46,820.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		173.00000	183,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		525.00000	508,000	16.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		162.00000	171,000	17.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		564.00000	546,000	17.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		185.00000	195,000	16.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		487.00000	470,000	16.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		169.00000	160,000	15.30	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		417.00000	435,000	15.30	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,080.00000	1,057,000	19.83	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		78.00000	82,000	19.83	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		283.00000	270,000	15.36	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		281.00000	295,000	15.36	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		450.00000	434,000	16.48	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		198.00000	209,000	16.48	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		877.00000	903,000	15.15	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	19/12/2011	Foreign Exchange Future	6.15	Put		29.00000	28,000	15.15	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		644.00000	625,000	17.59	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		142.00000	150,000	17.59	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		626.00000	649,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		78.00000	74,000	15.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		666.00000	689,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		68.00000	64,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		790.00000	814,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		42.00000	39,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		73.00000	78,000	20.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,125.00000	1,103,000	20.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,062.00000	1,088,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		14.00000	13,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		151.00000	160,000	17.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		603.00000	585,000	17.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		449.00000	468,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		151.00000	143,000	15.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		387.00000	405,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		189.00000	180,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		87.00000	92,000	19.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		989.00000	967,000	19.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		110.00000	116,000	18.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		812.00000	791,000	18.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		358.00000	375,000	15.32	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		210.00000	200,000	15.32	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	6.30	Call		747.00000	771,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		49.00000	46,000	15.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		706.00000	730,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		58.00000	55,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,014.00000	1,041,000	15.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		16.00000	16,000	15.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		98.00000	103,000	18.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		900.00000	878,000	18.93	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		125.00000	132,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		727.00000	707,000	18.04	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		516.00000	536,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		118.00000	111,000	15.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,159.00000	1,185,000	15.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		11.00000	10,000	15.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.12000	7.09350		15.51	14,240.00	2	15,124.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		388.00000	404,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		331.00000	320,000	15.47	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		364.00000	380,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		357.00000	346,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		413.00000	429,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		306.00000	295,000	15.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		406.00000	422,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		313.00000	302,000	15.45	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		339.00000	354,000	15.69	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		396.00000	384,000	15.69	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	19/03/2012	Foreign Exchange Future	7.25	Call		305.00000	318,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		462.00000	448,000	16.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		515.00000	534,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		222.00000	214,000	15.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		321.00000	336,000	15.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		428.00000	416,000	15.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		545.00000	565,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		202.00000	195,000	15.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		223.00000	234,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		680.00000	664,000	17.13	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		152.00000	159,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		1,009.00000	989,000	18.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		260.00000	272,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		567.00000	552,000	16.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		113.00000	118,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,320.00000	1,298,000	19.84	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		577.00000	597,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		184.00000	177,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		108.00000	113,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,365.00000	1,343,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		486.00000	504,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		243.00000	234,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		145.00000	152,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,052.00000	1,032,000	18.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		358.00000	373,000	15.51	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	19/03/2012	Foreign Exchange Future	7.10	Put		365.00000	353,000	15.51	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		609.00000	630,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		166.00000	160,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		247.00000	259,000	16.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		604.00000	589,000	16.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		122.00000	128,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,229.00000	1,208,000	19.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		167.00000	175,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		924.00000	905,000	18.21	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		381.00000	397,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		338.00000	327,000	15.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		643.00000	664,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		150.00000	144,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		175.00000	183,000	18.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		882.00000	863,000	18.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		139.00000	146,000	18.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,096.00000	1,076,000	18.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		159.00000	167,000	18.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		966.00000	947,000	18.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		128.00000	134,000	19.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,185.00000	1,164,000	19.29	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		274.00000	287,000	16.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		531.00000	517,000	16.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.22130	7.19570		15.76	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		417.00000	429,000	15.91	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	18/06/2012	Foreign Exchange Future	7.25	Put		471.00000	458,000	15.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		399.00000	411,000	16.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		503.00000	490,000	16.07	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		435.00000	448,000	15.76	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		439.00000	427,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.32720	7.30170		16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		553.00000	566,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		451.00000	439,000	15.89	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		530.00000	543,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		478.00000	466,000	15.95	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		576.00000	589,000	15.82	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		424.00000	412,000	15.82	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		507.00000	494,000	16.01	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		509.00000	521,000	16.01	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.43050	7.40480		16.29	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		471.00000	482,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		766.00000	752,000	16.90	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		457.00000	467,000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		802.00000	787,000	17.02	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		486.00000	497,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		731.00000	717,000	16.78	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		987.00000	970,000	17.63	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		392.00000	400,000	17.63	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.39810	8.36780		17.62	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,036.00000	1,051,000	17.76	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	12/12/2014	Foreign Exchange Future	8.50	Put		1,168.00000	1,153,000	17.76	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,019.00000	1,035,000	17.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,201.00000	1,187,000	17.83	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,052.00000	1,068,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,134.00000	1,120,000	17.69	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		849.00000	836,000	16.99	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,217.00000	1,234,000	16.99	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.19540	9.16510		18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,411.00000	1,430,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,446.00000	1,435,000	18.68	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,395.00000	1,413,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,480.00000	1,468,000	18.74	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,428.00000	1,447,000	18.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,413.00000	1,402,000	18.62	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.93270	6.90540		15.09	0.00	0	381.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			11,022.00000	11,987,000	16.02	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			30,482.00000	28,717,000	16.02	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			9,791.00000	10,662,000	16.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			34,251.00000	32,392,000	16.33	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			12,413.00000	13,481,000	15.71	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			26,873.00000	25,211,000	15.71	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			38,165.00000	36,219,000	16.64	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			8,705.00000	9,489,000	16.64	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.02500	6.99800		15.36	0.00	0	15.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Call		28,101.00000	29,527,000	15.36		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		28,301.00000	27,027,000	15.36		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		26,190.00000	27,539,000	15.58		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		31,390.00000	30,039,000	15.58		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		30,535.00000	32,045,000	15.35		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		25,735.00000	24,545,000	15.35		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.16170	11.09630			12.47	7,411,368.80	664	34,424.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		105.00000	126,000	13.46		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		509.00000	464,000	13.46		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		94.00000	114,000	13.60		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		548.00000	502,000	13.60		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		116.00000	138,000	13.32		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		470.00000	426,000	13.32		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		77.00000	94,000	13.88		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		631.00000	582,000	13.88		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		31.00000	39,000	15.16		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		1,035.00000	977,000	15.16		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		188.00000	167,000	12.67		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		284.00000	329,000	12.67		0.00	0	3,455.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Call		648.00000	707,000	13.36		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Put		52.00000	45,000	13.36		0.00	0	5,490.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Call		314.00000	361,000	12.74		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Put		168.00000	149,000	12.74		0.00	0	1,200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.20	Put		293.00000	260,000	12.61		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	11.20	Call		189.00000	222,000	12.61	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		379.00000	429,000	12.88	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		133.00000	117,000	12.88	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		233.00000	209,000	12.53	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		229.00000	271,000	12.53	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		208.00000	244,000	12.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		262.00000	232,000	12.47	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		47.00000	57,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		851.00000	795,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		63.00000	77,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		717.00000	665,000	14.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		57.00000	70,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		761.00000	708,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		172.00000	203,000	12.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		326.00000	291,000	12.75	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		449.00000	503,000	13.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		103.00000	91,000	13.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		70.00000	85,000	14.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		674.00000	623,000	14.02	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		52.00000	63,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		806.00000	751,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		525.00000	581,000	13.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		79.00000	69,000	13.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.29940	11.23410			1,355,928.00	120	9,418.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		256.00000	273,000	14.13	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	11.65	Put		672.00000	624,000	14.13	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		243.00000	259,000	14.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		709.00000	660,000	14.23	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		270.00000	288,000	14.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		636.00000	589,000	14.03	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		142.00000	151,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,108.00000	1,052,000	15.26	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		373.00000	397,000	13.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		439.00000	398,000	13.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		196.00000	208,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		862.00000	809,000	14.64	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		230.00000	245,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		746.00000	696,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		854.00000	903,000	13.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		120.00000	104,000	13.15	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		710.00000	754,000	13.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		176.00000	155,000	13.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.44080	11.37640		14.26	457,632.00	40	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		507.00000	533,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		581.00000	542,000	14.26	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		488.00000	513,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		612.00000	572,000	14.35	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		527.00000	556,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		551.00000	515,000	14.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		470.00000	494,000	14.44	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	19/03/2012	Foreign Exchange Future	11.55	Put		644.00000	603,000	14.44	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		359.00000	377,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		883.00000	836,000	15.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		730.00000	769,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		354.00000	328,000	14.04	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		387.00000	407,000	14.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		811.00000	766,000	14.87	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		265.00000	278,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,189.00000	1,137,000	15.73	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		548.00000	580,000	14.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		522.00000	489,000	14.22	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		789.00000	830,000	14.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		313.00000	289,000	14.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		418.00000	440,000	14.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		742.00000	699,000	14.70	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		674.00000	711,000	14.09	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		398.00000	370,000	14.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.59060	11.52720		14.46	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		524.00000	548,000	14.84	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		847.00000	807,000	14.84	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		508.00000	531,000	14.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		881.00000	840,000	14.92	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		541.00000	565,000	14.77	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		814.00000	774,000	14.77	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			0.08760	0.08740		16.96	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		772.00000	791,000	16.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		32.00000	31,000	16.96	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		182.00000	193,000	19.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		442.00000	433,000	19.64	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,742.00000	1,762,000	21.30	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	2,000	21.30	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,260.00000	1,141,240,000	25.58	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08880	0.08860		21.20	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		987.00000	1,001,000	19.11	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		127.00000	121,000	19.11	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		431.00000	439,000	21.20	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		571.00000	559,000	21.20	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,871.00000	1,890,000	18.71	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		11.00000	10,000	18.71	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.79610	9.76300		11.97	1,684,929.20	172	58,424.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		258.00000	283,000	12.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		145.00000	137,000	12.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		228.00000	253,000	12.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		165.00000	157,000	12.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		289.00000	315,000	12.17	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		126.00000	119,000	12.17	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		216.00000	202,000	11.97	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		179.00000	198,000	11.97	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		678.00000	651,000	13.65	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		41.00000	47,000	13.65	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		512.00000	541,000	12.48	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		49.00000	45,000	12.48	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		60.00000	68,000	13.23	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		547.00000	522,000	13.23	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		112.00000	125,000	12.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		349.00000	329,000	12.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		22.00000	25,000	14.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		909.00000	879,000	14.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		431.00000	460,000	12.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		68.00000	64,000	12.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		28.00000	32,000	14.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		815.00000	786,000	14.07	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		25.00000	29,000	14.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		862.00000	833,000	14.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		32.00000	37,000	13.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		769.00000	741,000	13.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.90180	9.86890		12.89	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		365.00000	385,000	12.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		296.00000	283,000	12.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		340.00000	360,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		321.00000	308,000	12.86	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		391.00000	412,000	12.80	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	9.75	Put		272.00000	260,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		283.00000	297,000	13.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		414.00000	395,000	13.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		507.00000	530,000	12.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		188.00000	178,000	12.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		678.00000	704,000	12.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		109.00000	102,000	12.54	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		606.00000	631,000	12.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		137.00000	129,000	12.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.01230	9.98010		13.25	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		388.00000	404,000	13.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		508.00000	492,000	13.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		370.00000	386,000	13.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		540.00000	524,000	13.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		406.00000	423,000	13.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		476.00000	461,000	13.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,023.00000	1,051,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		93.00000	89,000	12.70	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		338.00000	352,000	13.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		608.00000	590,000	13.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		523.00000	543,000	13.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		343.00000	331,000	13.13	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,063.00000	1,092,000	12.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		83.00000	80,000	12.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		472.00000	491,000	13.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		392.00000	379,000	13.19	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		247.00000	257,000	14.65	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		867.00000	845,000	14.65	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.63000	384.80600			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			391.39700	390.56100			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.14100	353.31300			0.00	0	988.00
ALBI	On	03/11/2011	Index Future			359.43700	358.59700			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.37890	7.37430		10.31	1,593,842.40	216	25,754.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		731.00000	735,000	13.61	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		7.00000	6,000	13.61	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		682.00000	687,000	13.37	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		8.00000	8,000	13.37	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		779.00000	784,000	13.85	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	5,000	13.85	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		87.00000	87,000	10.95	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		213.00000	208,000	10.95	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		103.00000	103,000	10.74	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		179.00000	174,000	10.74	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		405.00000	408,000	11.96	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		31.00000	29,000	11.96	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		243.00000	245,000	11.02	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		69.00000	66,000	11.02	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		73.00000	73,000	11.16	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	7.55	Put		249.00000	244,000	11.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		281.00000	283,000	11.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		57.00000	54,000	11.26	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		17.00000	17,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		593.00000	588,000	12.85	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		634.00000	639,000	13.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		10.00000	10,000	13.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		15.00000	14,000	13.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		641.00000	635,000	13.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		587.00000	591,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		13.00000	12,000	12.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		321.00000	323,000	11.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		47.00000	44,000	11.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		9.00000	8,000	13.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		785.00000	779,000	13.70	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		122.00000	123,000	10.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		148.00000	144,000	10.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		12.00000	12,000	13.28	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		688.00000	683,000	13.28	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.39730	7.39180		10.96	1,479,460.00	200	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		765.00000	770,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		23.00000	23,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		721.00000	725,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		29.00000	28,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		811.00000	816,000	12.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Put		19.00000	19,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Call		166.00000	168,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		274.00000	271,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		262.00000	264,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		170.00000	167,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.41870	7.41440		11.05	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		360.00000	362,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		196.00000	193,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		331.00000	333,000	11.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		217.00000	214,000	11.11	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		390.00000	393,000	11.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		176.00000	174,000	11.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		277.00000	279,000	11.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		263.00000	260,000	11.05	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		562.00000	565,000	11.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		98.00000	96,000	11.35	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		158.00000	159,000	11.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		494.00000	490,000	11.83	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		256.00000	258,000	11.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		292.00000	289,000	11.16	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		525.00000	528,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		111.00000	109,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,227.00000	1,231,000	12.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		13.00000	12,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.41810	8.39840		13.58	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	14/12/2015	Foreign Exchange Future	7.30	Call		1,498.00000	1,513,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		400.00000	395,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,460.00000	1,475,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		412.00000	407,000	12.66	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,537.00000	1,551,000	12.86	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		389.00000	383,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.22380	7.19670		10.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		113.00000	122,000	10.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		166.00000	148,000	10.90	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		96.00000	103,000	11.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		199.00000	179,000	11.07	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		134.00000	144,000	10.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		137.00000	120,000	10.72	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		15.00000	15,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		618.00000	591,000	12.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		18.00000	19,000	12.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		571.00000	545,000	12.68	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		12.00000	13,000	13.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		665.00000	639,000	13.04	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		39.00000	41,000	11.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		392.00000	367,000	11.97	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		606.00000	631,000	12.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		9.00000	7,000	12.66	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		338.00000	358,000	11.69	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Put		41.00000	34,000	11.69	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		8.00000	9,000	13.39	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		761.00000	735,000	13.39	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.30490	7.27760		11.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		239.00000	254,000	11.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		211.00000	199,000	11.81	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		218.00000	228,000	11.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		240.00000	223,000	11.77	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		266.00000	282,000	11.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		188.00000	177,000	11.85	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		112.00000	118,000	12.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		484.00000	463,000	12.95	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		540.00000	562,000	12.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		62.00000	57,000	12.16	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		123.00000	130,000	12.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		445.00000	425,000	12.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		501.00000	522,000	12.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		73.00000	67,000	12.12	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		180.00000	189,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		302.00000	284,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		462.00000	483,000	12.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		84.00000	78,000	12.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		164.00000	172,000	12.27	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		336.00000	317,000	12.27	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	19/09/2011	Can-Do Future			0.02800	0.03040			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.13670	0.10710			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.47120	8.39550		15.74	169,424.00	20	930.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		768.00000	839,000	16.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		23.00000	18,000	16.26	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		723.00000	793,000	16.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		28.00000	22,000	16.22	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		814.00000	886,000	16.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		19.00000	15,000	16.29	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		219.00000	265,000	15.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		224.00000	194,000	15.77	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		54.00000	69,000	17.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		709.00000	648,000	17.55	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		60.00000	77,000	17.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		665.00000	606,000	17.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		635.00000	703,000	16.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		40.00000	32,000	16.16	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		67.00000	85,000	17.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		622.00000	564,000	17.25	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		94.00000	117,000	16.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		499.00000	446,000	16.79	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		84.00000	106,000	16.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		539.00000	485,000	16.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		48.00000	62,000	17.70	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Put		753.00000	691,000	17.70	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		34.00000	44,000	18.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		889.00000	823,000	18.15	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		593.00000	660,000	16.13	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		48.00000	39,000	16.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.59300	8.51670		15.85	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		455.00000	507,000	15.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		238.00000	214,000	15.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		428.00000	479,000	15.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		261.00000	236,000	15.46	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		483.00000	537,000	15.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		216.00000	194,000	15.31	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		355.00000	400,000	15.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		338.00000	307,000	15.69	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		543.00000	600,000	15.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		176.00000	157,000	15.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		715.00000	779,000	14.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		98.00000	86,000	14.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		334.00000	377,000	15.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		367.00000	334,000	15.77	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		221.00000	250,000	16.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		604.00000	557,000	16.74	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		124.00000	142,000	18.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		1,007.00000	949,000	18.23	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		165.00000	188,000	17.49	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / ROn	19/12/2011	Foreign Exchange Future		9.15	Put		798.00000	745,000	17.49	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Call		378.00000	425,000	15.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Put		311.00000	282,000	15.62	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Call		643.00000	704,000	14.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Put		126.00000	111,000	14.92	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Call		831.00000	899,000	14.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Put		64.00000	56,000	14.54	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Call		249.00000	281,000	16.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Put		532.00000	488,000	16.44	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Call		914.00000	984,000	14.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Put		47.00000	41,000	14.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Call		280.00000	315,000	16.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		463.00000	422,000	16.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		208.00000	236,000	16.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		641.00000	593,000	16.89	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		315.00000	354,000	15.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		398.00000	361,000	15.85	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		118.00000	134,000	18.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		1,051.00000	991,000	18.38	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		156.00000	177,000	17.64	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		839.00000	784,000	17.64	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.70200	160.44800			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.87400	162.61700			0.00	0	0.00
ES18 On	20/04/2018	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
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	04/08/2011	GOVI			355.08800	354.29200			0.00	0	181.00
GOVI	On	04/08/2011	GOVI	348.00	Call		62,920.00000	70,880,000		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		62,820.00000	70,780,000		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		63,020.00000	70,980,000		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			360.39900	359.59100			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		25,910.00000	33,990,000		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		25,810.00000	33,890,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/11/2011	GOVI	356.99	Call		26,010.00000	34,090,000		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	04/08/2011	Index Future			155.58500	155.58700			0.00	0	76.00
IGOV	On	03/11/2011	Index Future			157.91200	157.91400			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.47700	415.47700			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.58000	5.58000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.59000	5.60000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.61000	5.63000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.68000	5.69000			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.76000	5.77000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.82000	5.85000			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.11000	6.18000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.48000	6.55000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.78000	6.84000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.05000	7.11000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.33000	7.39000			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.62000	7.66000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	04/08/2011	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	04/08/2011	Index Future			348.65200	347.65800			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.86600	352.85700			0.00	0	0.00
R155	On	31/08/2011	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.49700	7.53900		3.50	0.00	0	11,676.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/08/2011	Bond Future	7.50	Call		360.00000	429,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		513.00000	417,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		456.00000	536,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		413.00000	329,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		279.00000	336,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		628.00000	520,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,389.00000	1,240,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		54.00000	69,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		327.00000	254,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		565.00000	657,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,122.00000	1,255,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		107.00000	75,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,555.00000	2,717,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		5.00000	3,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.61300	7.65900		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,398.00000	2,535,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		254.00000	222,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,547.00000	2,687,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		224.00000	195,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,252.00000	2,385,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		287.00000	251,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.74100	7.79000		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,952.00000	3,077,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		551.00000	508,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,081.00000	3,208,000	4.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	8.55	Put		514.00000	473,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,825.00000	2,947,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		591.00000	545,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.88800	7.94200		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,147.00000	2,249,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,171.00000	1,101,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,247.00000	2,352,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,114.00000	1,047,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,049.00000	2,149,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,231.00000	1,159,000	3.81	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	04/08/2011	Bond Future			8.60400	8.64500		10.00	0.00	0	12,586.00
R186	On	04/08/2011	Bond Future	8.25	Call		127.00000	156,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,913.00000	3,557,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		181.00000	221,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,478.00000	3,133,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		87.00000	107,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,365.00000	4,001,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		3,063.00000	2,731,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		252.00000	305,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		920.00000	741,000	10.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	04/08/2011	Bond Future	8.70	Call		1,433.00000	1,639,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,067.00000	3,380,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		262.00000	190,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,292.00000	9,676,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		1.00000	0,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.68200	8.72400		10.75	13,105,622.20	110	13,513.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,315.00000	4,557,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,818.00000	1,673,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,606.00000	4,857,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,665.00000	1,529,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,034.00000	4,266,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,983.00000	1,828,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,760.00000	2,567,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		2,999.00000	3,193,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		6,753.00000	6,441,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		802.00000	877,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,947.00000	4,676,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,432.00000	1,549,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,126.00000	2,282,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		3,742.00000	3,511,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		4,905.00000	5,165,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,523.00000	1,396,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.76000	8.80400		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		4,835.00000	5,063,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		3,086.00000	2,916,000	11.43	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	02/02/2012	Bond Future	9.05	Call		5,095.00000	5,330,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,906.00000	2,743,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,582.00000	4,802,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,275.00000	3,097,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.84300	8.88900		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,595.00000	5,814,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,618.00000	4,429,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		5,835.00000	6,060,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,423.00000	4,239,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,359.00000	5,573,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,821.00000	4,626,000	12.15	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	04/08/2011	Bond Future			214.56616	214.57565			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,576.00000	2,566,000		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		2,526.00000	2,516,000		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		2,626.00000	2,616,000		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

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			234.91999	234.92153			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,422.00000	3,420,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.50	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Call		3,372.00000	3,370,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.55	Put		0.00000	0,000		0.00	0	0.00
R197	On	04/08/2011	Bond Future	231.45	Call		3,472.00000	3,470,000		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	04/08/2011	Bond Future			7.10300	7.13900		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		484.00000	556,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		148.00000	111,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		594.00000	674,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		107.00000	78,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		386.00000	449,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		201.00000	155,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.19700	7.23700		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,256.00000	2,353,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		132.00000	117,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,377.00000	2,475,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		116.00000	101,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,135.00000	2,230,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		149.00000	131,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.29800	7.34200		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,574.00000	2,667,000	3.26	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	02/02/2012	Bond Future	8.25	Put		243.00000	221,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,683.00000	2,778,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		226.00000	206,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,468.00000	2,560,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		264.00000	241,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.42400	7.47300		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,523.00000	1,592,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		865.00000	817,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,598.00000	1,669,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		821.00000	775,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,450.00000	1,517,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		910.00000	860,000	3.05	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	04/08/2011	Bond Future			173.41702	173.41785			0.00	0	22,108.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,418.00000	172,417,000		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		172,368.00000	172,367,000		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		172,468.00000	172,467,000		0.00	0	0.00
R202	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future			175.98218	175.98329			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,483.00000	175,482,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.50	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/11/2011	Bond Future	0.55	Call		175,433.00000	175,432,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.55	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Call		175,533.00000	175,532,000		0.00	0	0.00
R202	On	03/11/2011	Bond Future	0.45	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.10600	8.14300		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		262.00000	309,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		944.00000	815,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		344.00000	402,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		787.00000	669,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		195.00000	232,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		1,117.00000	978,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.21600	8.25500		5.75	2,027,242.20	20	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,940.00000	2,051,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		828.00000	761,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,089.00000	2,204,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		752.00000	689,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,797.00000	1,903,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		911.00000	838,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.33300	8.37400		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,821.00000	2,933,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,189.00000	1,120,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,963.00000	3,079,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,116.00000	1,052,000	6.25	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	02/02/2012	Bond Future	8.70	Call		2,681.00000	2,791,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,264.00000	1,194,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.46100	8.50500		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,736.00000	2,841,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,713.00000	1,633,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,862.00000	2,971,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,631.00000	1,555,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,612.00000	2,715,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,796.00000	1,714,000	6.10	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	04/08/2011	Bond Future			8.27500	8.30600		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		105.00000	121,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,766.00000	1,616,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		148.00000	171,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,535.00000	1,392,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		72.00000	84,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		2,008.00000	1,853,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.37600	8.40900		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,586.00000	2,699,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		831.00000	772,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,764.00000	2,880,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		755.00000	699,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,414.00000	2,523,000	6.98	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	03/11/2011	Bond Future	8.70	Put		914.00000	851,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.48100	8.51600		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,486.00000	3,604,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,086.00000	1,027,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,658.00000	3,779,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		1,014.00000	958,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,317.00000	3,432,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,161.00000	1,100,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.59700	8.63400		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		2,926.00000	3,022,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,363.00000	2,279,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,063.00000	3,161,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,259.00000	2,177,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,793.00000	2,885,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,472.00000	2,384,000	7.35	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	04/08/2011	Bond Future			6.89800	6.92500		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		317.00000	351,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		151.00000	125,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		391.00000	429,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		114.00000	92,000	2.27	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	Call		252.00000	281,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		197.00000	166,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			6.99600	7.02600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,547.00000	1,598,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		107.00000	98,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,633.00000	1,684,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		95.00000	85,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,462.00000	1,511,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		121.00000	109,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.10800	7.14300		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,722.00000	1,771,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		205.00000	191,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,795.00000	1,845,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		190.00000	178,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,651.00000	1,699,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		222.00000	207,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.27100	7.31000		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		908.00000	941,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		611.00000	583,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		955.00000	989,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		580.00000	553,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		862.00000	894,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		643.00000	614,000	2.03	0.00	0	0.00
R206	On	15/01/2014	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
R207	On	04/08/2011	Bond Future			8.38700	8.42400		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		265.00000	314,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,261.00000	1,099,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		353.00000	414,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		1,061.00000	912,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		195.00000	233,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,479.00000	1,307,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.48000	8.51800		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,393.00000	2,520,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,120.00000	1,036,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,568.00000	2,700,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		1,023.00000	945,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,219.00000	2,341,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,218.00000	1,130,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.57700	8.61600		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,364.00000	3,498,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,325.00000	1,249,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,539.00000	3,677,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,239.00000	1,166,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,193.00000	3,324,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,416.00000	1,337,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.68500	8.72600		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		2,896.00000	3,004,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,771.00000	2,664,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,036.00000	3,148,000	8.43	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	8.80	Put		2,650.00000	2,547,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,759.00000	2,864,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,895.00000	2,785,000	8.37	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	04/08/2011	Bond Future			8.42100	8.45800		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		258.00000	303,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,524.00000	1,345,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		342.00000	399,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,302.00000	1,135,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		190.00000	225,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,764.00000	1,575,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.50800	8.54600		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,371.00000	2,505,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,179.00000	1,088,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,555.00000	2,695,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		1,074.00000	989,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,194.00000	2,322,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,292.00000	1,196,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		4,044.00000	3,861,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		440.00000	481,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,903.00000	2,746,000	8.32	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	03/11/2011	Bond Future	8.20	Call		833.00000	900,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,283.00000	1,374,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		2,149.00000	2,016,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		2,942.00000	3,093,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		886.00000	813,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.59600	8.63500		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,610.00000	3,752,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,539.00000	1,456,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,795.00000	3,940,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,446.00000	1,366,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,430.00000	3,567,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,639.00000	1,551,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.69100	8.73200		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,840.00000	3,973,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,350.00000	2,252,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,008.00000	4,144,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,244.00000	2,149,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,675.00000	3,805,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,461.00000	2,360,000	9.60	0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R:	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/08/2011	Bond Future			8.93700	8.99800		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		51.00000	74,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,034.00000	3,587,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		76.00000	108,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,643.00000	3,205,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		33.00000	49,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,435.00000	3,981,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		7,710.00000	8,179,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		1.00000	0,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.00400	9.06700		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,323.00000	1,489,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,786.00000	3,473,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,464.00000	1,642,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,530.00000	3,229,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,192.00000	1,347,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		4,056.00000	3,732,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.07100	9.13500		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,860.00000	3,085,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,880.00000	3,624,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,038.00000	3,272,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,677.00000	3,431,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,687.00000	2,904,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		4,090.00000	3,827,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.14100	9.20800		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,324.00000	3,554,000	15.50	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	03/05/2012	Bond Future	9.00	Put		4,884.00000	4,617,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,497.00000	3,735,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,677.00000	4,418,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,157.00000	3,379,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		5,100.00000	4,825,000	15.45	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	04/08/2011	Bond Future			130.39526	130.39595			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,396.00000	24,395,000		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		24,346.00000	24,345,000		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		24,446.00000	24,445,000		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	04/08/2011	Bond Future			108.06167	108.06415			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,564.00000	106,562,000		0.00	0	0.00
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		106,514.00000	106,512,000		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	1.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.45	Call		106,614.00000	106,612,000		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			109.66024	109.66280			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,413.00000	108,410,000		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		108,363.00000	108,360,000		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		108,463.00000	108,460,000		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	04/08/2011	Bond Future			106.50968	106.51035			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,010.00000	104,010,000		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		103,960.00000	103,960,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	04/08/2011	Bond Future	2.45	Call		104,060.00000	104,060,000		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			108.08527	108.08604			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,586.00000	105,585,000		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		105,536.00000	105,535,000		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		105,636.00000	105,635,000		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	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	04/08/2011	Bond Future			8.92800	8.96400			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		8,163.00000	7,879,000		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		7,711.00000	7,426,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,619.00000	8,335,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.00300	9.04000			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		2,301.00000	2,013,000		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		1,898.00000	1,609,000		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		2,708.00000	2,420,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.07900	9.11800			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		911.00000	612,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		523.00000	224,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		1,302.00000	1,002,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.15500	9.19500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2012	Bond Future	9.25	Call		413.00000	716,000		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		787.00000	1,089,000		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		38.00000	340,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
RAIN	On	19/09/2011	Foreign Exchange Future			14,044.94000	13,989.55000			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future			0.10300	0.07800			0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Call		24,940.00000	24,940,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Call		26,199.00000	26,199,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Call		23,667.00000	23,667,000		0.00	0	0.00
RZ02	On	04/08/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future			0.00500	0.00500			0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Call		27,590.00000	27,590,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	1.05	Call		28,834.00000	28,834,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RZ02	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Call		26,333.00000	26,333,000		0.00	0	0.00
RZ02	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future			0.77000	0.77600			0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Call		1,226.00000	1,226,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.00	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Call		1,491.00000	1,491,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	1.05	Put		0.00000	0,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Call		961.00000	961,000		0.00	0	0.00
RZ11	On	03/11/2011	Bond Future	0.95	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future			2.02900	2.03300			0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.00	Put		283.00000	283,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Call		204.00000	204,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Call		0.00000	0,000		0.00	0	0.00
RZ12	On	04/08/2011	Bond Future	1.95	Put		773.00000	773,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future			1.91900	1.92300			0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Call		778.00000	778,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Call		1,255.00000	1,255,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	Call		298.00000	298,000		0.00	0	0.00
RZ12	On	03/11/2011	Bond Future	1.95	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
TRT1	On	04/08/2011	Index Future			350.94300	350.13500			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.68700	354.86700			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07310	1.06750		13.87	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		153.00000	171,000	15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		478.00000	440,000	15.37	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		66.00000	75,000	17.04	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		891.00000	844,000	17.04	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		349.00000	384,000	13.87	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		174.00000	153,000	13.87	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09000	1.08460		15.39	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		370.00000	394,000	15.39	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		524.00000	494,000	15.39	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		230.00000	245,000	16.60	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		884.00000	845,000	16.60	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		599.00000	634,000	14.35	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		253.00000	234,000	14.35	0.00	0	0.00

Total for Derivatives :										148,489,478.00	18,742	982,760.00
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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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA380L	On	01/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA381L	On	09/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA382L	On	21/09/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
AA383L	On	22/09/2011	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	10,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000				0.00	0	6,000,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
AB300L	On	17/10/2011	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
AB301L	On	15/07/2011			100.00000	100.00000				0.00	0	0.00
AB302L	On	17/08/2011			100.00000	100.00000				0.00	0	0.00
AB303L	On	30/09/2011			100.00000	100.00000				0.00	0	0.00
ABAL02	On	06/10/2011			100.00000	100.00000				0.00	0	0.00
ABCL1	On	22/09/2013			100.00000	100.00000				0.00	0	0.00
ABCL3	On	30/09/2011			100.00000	100.00000				0.00	0	0.00
ABCP11	On	31/03/2013			100.00000	100.00000				0.00	0	521,000,000.00
ABCP12	On	20/09/2014			100.00000	100.00000				0.00	0	0.00
ABCP13	On	07/12/2023			100.00000	100.00000				0.00	0	0.00
ABFN04	On	25/02/2015			100.00000	100.00000				0.00	0	0.00
ABFN05	On	17/03/2014			100.00000	100.00000				0.00	0	0.00
ABFN06	On	17/03/2016			100.00000	100.00000				0.00	0	0.00
ABFN07	On	17/03/2018			100.00000	100.00000				0.00	0	0.00
ABFN08	On	17/03/2020			100.00000	100.00000				0.00	0	0.00
ABFN09	On	17/03/2026			100.00000	100.00000				0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000				0.00	0	17,250,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	3,000.00
ABL11E	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	1,000.00
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
ABLC03	On	06/11/2011			5.97500	5.97500			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABN32	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
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
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	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	11,481,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			0.00	0	6,003,000.00
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
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			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	15/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACCP2	On	09/11/2011	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
ACL001On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL007On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL010On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL021On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL022On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL023On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029On	20/08/2015	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	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
ACL047On	22/10/2018	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL104On 20/12/2019 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On 28/12/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On 03/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On 30/11/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On 20/03/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On 31/01/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On 15/08/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On 26/01/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL119On 10/12/2011 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
ACL120	On	26/01/2021			100.00000	100.00000			0.00	0	0.00
ACL121	On	01/06/2012			100.00000	100.00000			0.00	0	0.00
ACL122	On	20/06/2016			100.00000	100.00000			0.00	0	0.00
ACL123	On	27/01/2014			100.00000	100.00000			0.00	0	0.00
ACL124	On	09/06/2018			100.00000	100.00000			0.00	0	0.00
ACL125	On	20/09/2017			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			0.00	0	2,000,000.00
AIR01U	On	06/02/2012			100.00000	100.00000			0.00	0	0.00
AIR02	On	30/04/2023			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016			100.00000	100.00000		1,800,000,000,000.00		18,000,000	21,001,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
BAYA0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA03	On	30/06/2012			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			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
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP48	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP49	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	9,004,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC13	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1F	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2A	On	21/09/2011			8.42000	8.42000			0.00	0	0.00
BLG2B	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2C	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2D	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2E	On	21/09/2011			100.00000	100.00000			0.00	0	0.00
BLG2F	On	21/09/2011			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	3,800,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3D	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014			100.00000	100.00000			0.00	0	4,001,000.00
CBL08	On	02/11/2016			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016			100.00000	100.00000			0.00	0	8,003,000.00
CCT01	On	23/06/2023			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02	On	12/06/2024			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025			100.00000	100.00000			0.00	0	36,000,000.00
CGR5	On	22/07/2011			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN115	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN117On 20/06/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN118On 20/06/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN119On 20/06/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN120On 20/06/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN121On 15/06/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN123On 23/05/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN124On 20/06/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN125On 16/07/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN126On 20/08/2015 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN127On 01/07/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN131On 20/09/2011 Spot Bond			100.00000	100.00000				0.00	0	45,000,000.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN134	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN135	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN136	On	22/08/2013			100.00000	100.00000			0.00	0	0.00
CLN137	On	20/09/2011			11.74000	11.74000			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		20,000,000,000,000.00		200,000,000	100,000,000.00
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
CLN147	On	19/04/2013			13.64000	13.64000			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN169	On	30/04/2014			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
CLN172	On	30/04/2014			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
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN185	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN186	On	06/07/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN39	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN67	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN69	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN70	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN74	On	20/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN76	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN77	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		9,000,000,000,000.00	90,000,000	92,004,000.00	
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
DENG1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	28/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG1	On	06/10/2011	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	13,400,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	75,010,000.00

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			80,300,000,000,000.00	803,000,000	524,158,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			100,000,000,000.00	1,000,000	500,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,020,000.00
EDC01	On	04/04/2016	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
EQ127L	On	13/10/2011	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
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ151L	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ152L	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011	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
EQ154L	On	30/09/2011	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
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
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
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		1,000,000,000,000.00		10,000,000	498,155,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		100,233,000,000.00		10,836,000	320,114,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			7,660,000,000,000.00	766,000,000	352,270,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			0.00	0	294,151,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			0.00	0	239,191,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3C	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3C	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,000,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	6,000,000.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	8,000,000.00
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
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC36	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2011	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC44	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC45	On	31/12/2011	Spot Bond			9.07500	9.07500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	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
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC58	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000		35,220,000,000,000.00		352,200,000	342,200,000.00
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
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000		5,000,000,000,000.00		50,000,000	80,000,000.00
FRJ16	On	21/01/2016	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
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	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
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
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	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
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			0.00	0	3,001,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000		3,200,000,000,000.00		32,000,000	17,006,000.00
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
GOVEX	On	09/05/2047	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	16/08/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	20/09/2011			100.00000	100.00000			0.00	0	0.00
GRA28	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRB83	On	27/07/2011			100.00000	100.00000			0.00	0	0.00
GRB84	On	26/10/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
GRD15	On	08/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	17/08/2011			100.00000	100.00000			0.00	0	0.00
GRD15	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000		75,825,000,000,000.00		758,250,000	500,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000			0.00	0	6,086,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	16,001,000.00
HWAY3On	31/07/2035	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
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	7,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	50,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	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	1,000.00
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
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
IN04	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
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
IND129	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND130	On	26/07/2011	Spot Bond			100.00000	100.00000			4,100,000,000,000.00	41,000,000	41,000,000.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND133	On	16/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND134	On	23/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND135	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND136	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND137	On	13/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND138	On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND139	On	27/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND140	On	04/10/2011	Spot Bond			100.00000	100.00000			1,400,000,000,000.00	14,000,000	1,000,000.00
IND141	On	11/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011	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
IND143	On	25/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
ING60U	On	28/02/2014	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
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			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
IP252U	On	31/08/2011	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	3,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	38,503,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVA128	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	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
IVA131	On	04/08/2011	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
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA134	On	25/08/2011	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
IVA136	On	08/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011	Spot Bond			100.00000	100.00000		1,200,000,000,000.00	12,000,000,000.00	12,000,000	6,000,000.00
IVA138	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011	Spot Bond			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011	Spot Bond			100.00000	100.00000		22,000,000,000,000.00	220,000,000,000.00	220,000,000	220,000,000.00
IVA143	On	27/10/2011	Spot Bond			100.00000	100.00000		20,000,000,000,000.00	200,000,000,000.00	200,000,000	200,000,000.00
IVA145	On	10/11/2011	Spot Bond			100.00000	100.00000		2,400,000,000,000.00	24,000,000,000.00	24,000,000	24,000,000.00
IVA147	On	24/11/2011	Spot Bond			97.59722	97.59722			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
KCF01L	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
KCF02L	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
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
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			10,000,000,000.00	100,000	3,100,000.00
LUX45	On	23/09/2011	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	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF017	On	16/04/2012	Spot Bond			7.09500	7.09500			468,270,000,000.00	66,000,000	11,000,000.00
MBF018	On	15/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
MBF019	On	15/04/2014	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
MBF02	On	18/08/2011			100.00000	100.00000			5,226,000,000,000.00	52,260,000	26,130,000.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000			0.00	0	1,815,500.00
MBF04	On	22/08/2011			100.00000	100.00000			0.00	0	0.00
MBF16	On	06/10/2011			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP10	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21	On	11/04/2014			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	70,000,000.00
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	22,094,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	1,006,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	14,500,000.00
MTN04	On	13/07/2017			100.00000	100.00000			0.00	0	5,003,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	10/10/2011			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	370,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,200,000,000,000.00		12,000,000	6,003,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			0.00	0	6,001,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			1,300,000,000,000.00	13,000,000	11,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	830,000.00
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	8,005,000.00
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	21/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	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
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
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	08/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NET39	On	11/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB6	On	29/08/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NILB9	On	17/10/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00
NMP20	On	24/07/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1A1	On	22/05/2016	Spot Bond			6.82500	6.82500				0.00	0	0.00
NQ1A1	On	22/05/2014	Spot Bond			6.58500	6.58500				0.00	0	0.00
NQ1A1	On	22/05/2012	Spot Bond			6.12500	6.12500				0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1B1	On	22/05/2014	Spot Bond			6.92500	6.92500				0.00	0	0.00
NQ1B1	On	22/05/2012	Spot Bond			6.57500	6.57500				0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
NQ1C1	On	22/05/2014	Spot Bond			7.32500	7.32500				0.00	0	0.00
NQ1C1	On	22/05/2012	Spot Bond			7.05500	7.05500				0.00	0	0.00
NQF1A	On	22/11/2011	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	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
NQF1B	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
NRA01	On	30/04/2014			100.00000	100.00000			0.00	0	10,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000			0.00	0	17,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000			0.00	0	9,003,000.00
NRA02	On	31/05/2023			100.00000	100.00000		400,000,000,000.00		4,000,000	66,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC07	On	01/03/2012			8.07500	8.07500				0.00	0	0.00
NTC08	On	13/07/2012			100.00000	100.00000				0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000				0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000				0.00	0	0.00
NTC11	On	18/04/2014			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	29,000,000.00
OMN01	On	28/11/2011			100.00000	100.00000				0.00	0	0.00
OTC1A	On	31/10/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2A4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2B4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2C4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PC2D4	On	20/12/2011			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP02	On	16/09/2011			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2B2f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2B4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2B5f	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2C1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2C4f	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2D1f	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2D4f	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1B	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.52000	5.56000			0.00	0	12,000,000.00
R155P	On	31/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.47000	7.51000			138,208,446,000,000.00	18,501,800,000	12,765,581,000.00
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			8.58500	8.62500			42,548,746,947,755.00	4,956,173,203	8,688,554,259.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			1.20000	1.20000			679,165,651,200.00	565,971,376	2,836,463,161.00
R197	On	07/12/2023	Spot Bond			2.58000	2.58000			48,142,800,000.00	18,660,000	214,830,000.00
R201	On	21/12/2014	Spot Bond			7.08000	7.11500			8,837,964,000,000.00	1,248,300,000	3,608,682,425.00
R202	On	07/12/2033	Spot Bond			2.61000	2.61000			234,900,000,000.00	90,000,000	2,199,653,000.00
R203	On	15/09/2017	Spot Bond			8.08000	8.11500			30,231,037,200,000.00	3,741,465,000	5,179,138,367.00
R204	On	21/12/2018	Spot Bond			8.25000	8.28000			14,571,203,732,250.00	1,766,206,513	6,810,472,100.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			153,400,000,000,000.00	1,534,000,000	2,835,000,000.00
R206	On	15/01/2014	Spot Bond			6.87500	6.90000			37,664,691,879,375.00	5,478,500,637	2,596,718,000.00
R207	On	15/01/2020	Spot Bond			8.36500	8.40000			32,520,408,225,935.00	3,887,675,819	8,672,834,800.00
R208	On	31/03/2021	Spot Bond			8.40000	8.43500			24,164,269,332,000.00	2,876,698,730	8,170,058,570.00
R209	On	31/03/2036	Spot Bond			8.92000	8.98000			9,711,293,200,000.00	1,088,710,000	8,461,301,819.00
R210	On	31/03/2028	Spot Bond			2.65000	2.65000			588,300,000.00	222,000	989,870,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000			562,320,000,000.00	284,000,000	872,000,000.00
R212	On	31/01/2022	Spot Bond			2.59000	2.59000			113,960,000,000.00	44,000,000	217,200,000.00
R213	On	28/02/2031	Spot Bond			8.91000	8.94500			6,005,340,000,000.00	674,000,000	1,384,640,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			14,177,025,531,500.00	2,181,080,851	2,515,080,851.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000		51,400,000,000,000.00	514,000,000	200,000,000.00	
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000		48,500,000,000,000.00	485,000,000	300,000,000.00	
RCSC0	On	06/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/12/2011			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
RES03	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
RESB0	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RP002	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016			100.00000	100.00000			0.00	0	10,000,000.00
SBK13	On	24/11/2016			100.00000	100.00000			0.00	0	0.00
SBK5	On	17/11/2011			100.00000	100.00000			0.00	0	39,020,780.00
SBK7	On	24/05/2015			100.00000	100.00000			0.00	0	17,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			0.00	0	2,002,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			0.00	0	3,000,000.00
SBK11	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	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
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	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	2,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SCM21	On	09/09/2011	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
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	5,000,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
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	22,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN817	On	15/07/2012	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
SYN815On	18/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN820On	19/07/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN821On	20/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN822On	21/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN823On	02/08/2011	Spot Bond	100.00000	100.00000			1,900,000,000,000.00	19,000,000	19,000,000.00
SYN824On	10/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN826On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN827On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN828On	16/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN829On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN830On	18/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN831On	19/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN832On	23/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN833On	25/08/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN834On	12/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN835On	16/09/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN836	On	15/07/2012			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
SYN843	On	17/10/2011			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	5,000,000.00
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
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS79	On	08/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS81	On	30/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS82	On	12/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TH7A2A	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8B	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
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			0.00	0	2,002,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			12,200,000,000,000.00	122,000,000	1,056,003,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			3,500,000,000,000.00	35,000,000	317,053,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			7,600,000,000,000.00	76,000,000	195,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			1,160,000,000,000.00	11,600,000	102,800,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			0.00	0	75,069,000.00
TNF11	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	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
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
TSP119	On	14/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP120	On	06/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP122	On	01/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP123	On	05/01/2012	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	35,000,000.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	12,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			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		20,000,000,000,000.00	200,000,000	157,780,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000			0.00	0	206,000,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000			0.00	0	73,000,000.00
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	125,200,000.00
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA023 On 20/04/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024 On 20/05/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							960,249,005,800,015.00	54,163,710,129	87,236,195,632.00
Grand Total:							960,249,154,289,493.00	54,163,728,871	87,237,178,392.00