

# Daily MTM Report

Daily summary for: 15/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/09/2011 Foreign Exchange Future			6.96920	6.93270		14.94	108,879,811.60	15,623	300,932.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Call		17.00000	18,000	21.78	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.05	Put		1,134.00000	1,099,000	21.78	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Call		15.00000	16,000	22.09	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.10	Put		1,182.00000	1,147,000	22.09	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Call		18.00000	19,000	21.47	0.00	0	3,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	8.00	Put		1,085.00000	1,050,000	21.47	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Put		893.00000	859,000	20.22	0.00	0	0.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.80	Call		26.00000	28,000	20.22	0.00	0	15,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Call		60.00000	66,000	17.74	0.00	0	5,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.40	Put		527.00000	497,000	17.74	0.00	0	2,800.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Call		252.00000	273,000	15.08	0.00	0	980.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.80	Put		119.00000	104,000	15.08	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Call		195.00000	213,000	14.99	0.00	0	6,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	6.90	Put		162.00000	144,000	14.99	0.00	0	10,000.00
\$ / R On 19/09/2011 Foreign Exchange Future	7.45	Put		571.00000	540,000	18.05	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		54.00000	59,000	18.05	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		706.00000	673,000	18.98	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		39.00000	42,000	18.98	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		317.00000	342,000	15.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		84.00000	73,000	15.17	0.00	0	5,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		57.00000	50,000	15.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		390.00000	419,000	15.26	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Put		287.00000	262,000	15.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.10	Call		120.00000	131,000	15.88	0.00	0	6,060.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		2,868.00000	2,832,000	27.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	9.80	Call		1.00000	1,000	27.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Put		442.00000	413,000	17.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.30	Call		75.00000	82,000	17.12	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		362.00000	335,000	16.50	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		95.00000	104,000	16.50	0.00	0	6,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Put		46.00000	40,000	15.30	0.00	0	8,880.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.55	Call		429.00000	459,000	15.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Call		283.00000	307,000	15.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.75	Put		100.00000	88,000	15.12	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Put		140.00000	123,000	15.03	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.85	Call		223.00000	242,000	15.03	0.00	0	1,980.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		615.00000	584,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		48.00000	53,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Call		170.00000	186,000	14.94	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.95	Put		187.00000	167,000	14.94	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		35.00000	38,000	19.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.65	Put		752.00000	719,000	19.29	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Call		107.00000	117,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.15	Put		324.00000	298,000	16.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		152.00000	166,000	15.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		219.00000	197,000	15.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Call		556.00000	589,000	15.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.40	Put		23.00000	20,000	15.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Call		29.00000	31,000	19.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.75	Put		846.00000	812,000	19.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Call		1,183.00000	1,220,000	17.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.75	Put		0.00000	1,000	17.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Call		85.00000	92,000	16.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.25	Put		402.00000	373,000	16.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		43.00000	47,000	18.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Put		660.00000	628,000	18.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Call		1,133.00000	1,170,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.80	Put		0.00000	1,000	16.76	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Call		14.00000	15,000	22.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.15	Put		1,231.00000	1,196,000	22.40	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Call		1,084.00000	1,120,000	16.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.85	Put		1.00000	1,000	16.45	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Call		32.00000	35,000	19.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.70	Put		799.00000	766,000	19.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.30	Call		647.00000	681,000	15.52	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		14.00000	12,000	15.52	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Call		1,233.00000	1,270,000	17.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	5.70	Put		0.00000	1,000	17.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Call		135.00000	147,000	15.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.05	Put		252.00000	228,000	15.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		353.00000	380,000	15.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		70.00000	61,000	15.21	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Call		67.00000	74,000	17.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.35	Put		484.00000	455,000	17.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.06210	7.02500		15.46	7,033,851.60	996	47,018.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		183.00000	193,000	16.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		508.00000	481,000	16.79	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		171.00000	181,000	17.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		546.00000	519,000	17.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		195.00000	207,000	16.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		470.00000	445,000	16.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Put		160.00000	148,000	15.33	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.75	Call		435.00000	460,000	15.33	0.00	0	6,425.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Put		1,057.00000	1,024,000	19.69	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.00	Call		82.00000	86,000	19.69	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Put		270.00000	254,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.00	Call		295.00000	316,000	15.43	0.00	0	2,962.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Put		434.00000	409,000	16.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.25	Call		209.00000	221,000	16.35	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.15	Call		903.00000	936,000	15.07	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		28.00000	24,000	15.07	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Put		625.00000	596,000	17.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.50	Call		150.00000	158,000	17.46	0.00	0	500.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Call		649.00000	678,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.45	Put		74.00000	66,000	15.20	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Call		689.00000	719,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.40	Put		64.00000	57,000	15.18	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Call		814.00000	847,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.25	Put		39.00000	35,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Call		78.00000	82,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	8.05	Put		1,103.00000	1,070,000	19.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Call		1,088.00000	1,124,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.95	Put		13.00000	12,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Call		160.00000	169,000	17.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.45	Put		585.00000	557,000	17.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Call		468.00000	493,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.70	Put		143.00000	131,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Call		405.00000	429,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.80	Put		180.00000	167,000	15.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Call		92.00000	97,000	19.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.90	Put		967.00000	935,000	19.24	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Call		116.00000	123,000	18.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.70	Put		791.00000	761,000	18.35	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Call		375.00000	398,000	15.37	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.85	Put		200.00000	186,000	15.37	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Call		771.00000	803,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.30	Put		46.00000	41,000	15.14	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Call		730.00000	761,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.35	Put		55.00000	49,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Call		1,041.00000	1,076,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.00	Put		16.00000	14,000	15.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Call		103.00000	109,000	18.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.80	Put		878.00000	847,000	18.80	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Call		132.00000	139,000	17.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.60	Put		707.00000	677,000	17.91	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Call		536.00000	564,000	15.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	6.60	Put		111.00000	102,000	15.26	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Call		1,185.00000	1,221,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	5.85	Put		10.00000	9,000	15.73	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.15730	7.12000		15.58	1,316,943.20	184	15,114.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		404.00000	425,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		320.00000	304,000	15.49	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		380.00000	400,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		346.00000	329,000	15.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		429.00000	451,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		295.00000	280,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		422.00000	444,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		302.00000	287,000	15.46	0.00	0	1,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Call		354.00000	370,000	15.58	3,034,000.00	8,200	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.15	Put		384.00000	363,000	15.58	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		318.00000	333,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		448.00000	426,000	15.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Call		534.00000	558,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.80	Put		214.00000	201,000	15.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		336.00000	351,000	15.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		416.00000	394,000	15.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		565.00000	590,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		195.00000	183,000	15.27	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		234.00000	244,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		664.00000	637,000	17.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		159.00000	166,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		989.00000	959,000	18.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		272.00000	285,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		552.00000	528,000	16.48	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		118.00000	123,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		1,298.00000	1,266,000	19.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		597.00000	622,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		177.00000	165,000	15.23	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		113.00000	118,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		1,343.00000	1,311,000	19.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		504.00000	528,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		234.00000	221,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		152.00000	159,000	18.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		1,032.00000	1,002,000	18.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		373.00000	393,000	15.54	0.00	0	0.00

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\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		353.00000	336,000	15.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		630.00000	656,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		160.00000	149,000	15.19	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		259.00000	270,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		589.00000	563,000	16.66	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		128.00000	134,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		1,208.00000	1,177,000	19.36	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		175.00000	183,000	18.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		905.00000	876,000	18.10	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		397.00000	418,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		327.00000	311,000	15.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		664.00000	691,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		144.00000	134,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		183.00000	191,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		863.00000	834,000	17.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		146.00000	152,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		1,076.00000	1,045,000	18.82	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		167.00000	174,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		947.00000	917,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		134.00000	139,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		1,164.00000	1,132,000	19.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		287.00000	300,000	16.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		517.00000	493,000	16.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.25910	7.22130		15.77	1,248,565.20	172	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		429.00000	444,000	15.77	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	18/06/2012	Foreign Exchange Future	7.25	Put		458.00000	435,000	15.77	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		411.00000	425,000	15.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		490.00000	466,000	15.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		448.00000	467,000	15.71	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		427.00000	408,000	15.71	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future			7.36510	7.32720		16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		566.00000	585,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		439.00000	420,000	15.83	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		543.00000	562,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		466.00000	447,000	15.90	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		589.00000	610,000	15.76	0.00	0	13,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		412.00000	395,000	15.76	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		494.00000	475,000	15.97	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		521.00000	540,000	15.97	0.00	0	11,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future			7.46820	7.43050		16.22	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		482.00000	497,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		752.00000	729,000	16.83	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		467.00000	481,000	16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		787.00000	763,000	16.95	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		497.00000	513,000	16.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		717.00000	695,000	16.71	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		970.00000	945,000	17.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		400.00000	413,000	17.56	0.00	0	300.00
\$ / R	On	12/12/2014	Foreign Exchange Future			8.43500	8.39810		17.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,051.00000	1,073,000	17.79	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		1,153.00000	1,138,000	17.79	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,035.00000	1,056,000	17.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		1,187.00000	1,171,000	17.86	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,068.00000	1,090,000	17.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		1,120.00000	1,105,000	17.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		836.00000	823,000	17.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,234.00000	1,258,000	17.01	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.23230	9.19540		18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,430.00000	1,454,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,435.00000	1,422,000	18.72	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,413.00000	1,437,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,468.00000	1,455,000	18.78	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,447.00000	1,471,000	18.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,402.00000	1,389,000	18.66	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future				6.96920	6.93270		14.94	0.00	0	381.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call			11,987.00000	13,116,000	15.88	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put			28,717.00000	26,196,000	15.88	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call			10,662.00000	11,668,000	16.19	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put			32,392.00000	29,748,000	16.19	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call			13,481.00000	14,746,000	15.57	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put			25,211.00000	22,826,000	15.57	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Put			36,219.00000	33,463,000	16.50	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.20	Call			9,489.00000	10,383,000	16.50	0.00	0	50.00
\$ / R M/On	19/12/2011	Foreign Exchange Future				7.06210	7.02500		15.46	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		29,527.00000	31,595,000	15.43		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.00	Put		27,027.00000	25,385,000	15.43		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Call		27,539.00000	29,132,000	15.46		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	7.05	Put		30,039.00000	27,922,000	15.46		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Call		32,045.00000	34,200,000	15.41		0.00	0	0.00
\$ / R M/On	19/12/2011	Foreign Exchange Future	6.95	Put		24,545.00000	22,990,000	15.41		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future			11.22470	11.16170			12.63	2,233,715.30	199	34,366.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Call		126.00000	145,000	13.47		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.50	Put		464.00000	420,000	13.47		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Call		114.00000	132,000	13.61		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.55	Put		502.00000	457,000	13.61		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Call		138.00000	159,000	13.33		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.45	Put		426.00000	384,000	13.33		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Call		94.00000	108,000	13.89		0.00	0	8,945.00
£ / R On	19/09/2011	Foreign Exchange Future	11.65	Put		582.00000	533,000	13.89		0.00	0	100.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Call		39.00000	45,000	15.15		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	12.10	Put		977.00000	920,000	15.15		0.00	0	200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Put		167.00000	147,000	12.90		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	11.00	Call		329.00000	372,000	12.90		0.00	0	3,455.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Call		707.00000	763,000	13.59		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.50	Put		45.00000	38,000	13.59		0.00	0	5,490.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Call		361.00000	405,000	12.97		0.00	0	0.00
£ / R On	19/09/2011	Foreign Exchange Future	10.95	Put		149.00000	130,000	12.97		0.00	0	1,200.00
£ / R On	19/09/2011	Foreign Exchange Future	11.20	Put		260.00000	228,000	12.63		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		222.00000	253,000	12.63	0.00	0	1,200.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Call		429.00000	477,000	13.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.85	Put		117.00000	102,000	13.11	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Put		209.00000	184,000	12.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.10	Call		271.00000	309,000	12.76	0.00	0	630.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Call		244.00000	280,000	12.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.15	Put		232.00000	205,000	12.70	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Call		57.00000	67,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.90	Put		795.00000	742,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Call		77.00000	89,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.75	Put		665.00000	614,000	14.17	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Call		70.00000	81,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.80	Put		708.00000	656,000	14.31	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Call		203.00000	231,000	12.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.25	Put		291.00000	256,000	12.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Call		503.00000	553,000	13.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.75	Put		91.00000	78,000	13.24	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Call		85.00000	98,000	14.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.70	Put		623.00000	573,000	14.03	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Call		63.00000	73,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.85	Put		751.00000	698,000	14.45	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		581.00000	634,000	13.38	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		69.00000	59,000	13.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.36360	11.29940			454,544.00	40	9,388.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		273.00000	291,000	13.91	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	19/12/2011	Foreign Exchange Future	11.65	Put		624.00000	577,000	13.91	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		259.00000	276,000	14.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		660.00000	612,000	14.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		288.00000	307,000	13.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		589.00000	543,000	13.81	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		151.00000	160,000	15.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,052.00000	996,000	15.04	0.00	0	250.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Call		397.00000	426,000	13.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.30	Put		398.00000	362,000	13.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Call		208.00000	222,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.90	Put		809.00000	758,000	14.42	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Call		245.00000	261,000	14.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.75	Put		696.00000	647,000	14.12	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Call		903.00000	953,000	13.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.50	Put		104.00000	89,000	13.04	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Call		754.00000	799,000	13.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	10.70	Put		155.00000	135,000	13.10	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future			11.50580	11.44080		14.23	0.00	0	2,832.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Call		533.00000	564,000	14.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.45	Put		542.00000	508,000	14.21	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		513.00000	541,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		572.00000	535,000	14.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Call		556.00000	589,000	14.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.40	Put		515.00000	483,000	14.19	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.55	Call		494.00000	521,000	14.32	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	19/03/2012	Foreign Exchange Future	11.55	Put		603.00000	565,000	14.32	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		377.00000	398,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		836.00000	792,000	14.92	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		769.00000	809,000	14.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		328.00000	303,000	14.00	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		407.00000	430,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		766.00000	724,000	14.75	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		278.00000	294,000	15.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		1,137.00000	1,088,000	15.61	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		580.00000	613,000	14.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		489.00000	457,000	14.16	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		830.00000	872,000	13.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		289.00000	266,000	13.95	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		440.00000	464,000	14.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		699.00000	658,000	14.58	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		711.00000	750,000	14.05	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		370.00000	344,000	14.05	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future			11.65880	11.59060		14.36	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		548.00000	571,000	14.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		807.00000	762,000	14.67	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		531.00000	554,000	14.75	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		840.00000	795,000	14.75	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		565.00000	589,000	14.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		774.00000	730,000	14.59	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			0.08820	0.08760		16.79	0.00	0	12,348.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		791.00000	844,000	16.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		31.00000	24,000	16.79	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		193.00000	211,000	19.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		433.00000	391,000	19.34	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,762.00000	1,821,000	21.51	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		2.00000	1,000	21.51	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		0.00000	0,000	25.41	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,141,240.00000	1,141,180,000	25.41	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08940	0.08880		21.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Call		1,001.00000	1,048,000	19.03	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.08	Put		121.00000	108,000	19.03	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Call		439.00000	464,000	21.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.09	Put		559.00000	524,000	21.04	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Call		1,890.00000	1,948,000	18.57	0.00	0	0.00
¥ / R	On	19/12/2011	Foreign Exchange Future	0.07	Put		10.00000	8,000	18.57	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.82440	9.79610		11.85	2,760,656.40	281	58,474.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		283.00000	298,000	12.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		137.00000	124,000	12.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		253.00000	267,000	11.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		157.00000	143,000	11.98	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		315.00000	332,000	12.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		119.00000	108,000	12.12	0.00	0	2,065.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.80	Put		202.00000	186,000	11.85	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		198.00000	210,000	11.85	0.00	0	5,655.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Put		651.00000	626,000	13.55	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.40	Call		47.00000	50,000	13.55	0.00	0	3,590.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Call		541.00000	564,000	12.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.30	Put		45.00000	40,000	12.51	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Call		68.00000	72,000	13.12	0.00	0	6,195.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.25	Put		522.00000	498,000	13.12	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Call		125.00000	133,000	12.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.00	Put		329.00000	309,000	12.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Call		25.00000	26,000	14.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.65	Put		879.00000	852,000	14.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Call		460.00000	481,000	12.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.40	Put		64.00000	57,000	12.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Call		32.00000	34,000	13.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.55	Put		786.00000	760,000	13.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Call		29.00000	30,000	14.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.60	Put		833.00000	806,000	14.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Call		37.00000	39,000	13.83	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	10.50	Put		741.00000	715,000	13.83	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.93100	9.90180		12.82	0.00	0	4,928.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		385.00000	399,000	12.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		283.00000	268,000	12.77	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		360.00000	373,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		308.00000	292,000	12.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		412.00000	427,000	12.75	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		260.00000	246,000	12.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Call		297.00000	308,000	13.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	10.00	Put		395.00000	377,000	13.11	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Call		530.00000	548,000	12.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.55	Put		178.00000	167,000	12.65	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Call		704.00000	726,000	12.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.30	Put		102.00000	95,000	12.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Call		631.00000	651,000	12.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.40	Put		129.00000	120,000	12.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.04170	10.01230		13.26	0.00	0	8,503.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		404.00000	414,000	13.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		492.00000	472,000	13.37	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		386.00000	396,000	13.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		524.00000	504,000	13.49	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		423.00000	434,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		461.00000	442,000	13.26	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,051.00000	1,073,000	12.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		89.00000	81,000	12.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		352.00000	361,000	13.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		590.00000	569,000	13.73	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		543.00000	558,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		331.00000	316,000	13.09	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,092.00000	1,117,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		80.00000	75,000	12.69	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		491.00000	506,000	13.15	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	19/03/2012	Foreign Exchange Future	9.90	Put		379.00000	364,000	13.15	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		257.00000	264,000	14.55	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		845.00000	822,000	14.55	0.00	0	0.00
AL7T	On	04/08/2011	Index Future			385.58700	385.63000			0.00	0	46.00
AL7T	On	03/11/2011	Index Future			391.35400	391.39700			0.00	0	0.00
ALBI	On	04/08/2011	Index Future			354.02600	354.14100			0.00	0	988.00
ALBI	On	03/11/2011	Index Future			359.32000	359.43700			0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.36110	7.37890		10.36	0.00	0	25,754.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		735.00000	717,000	13.56	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		6.00000	6,000	13.56	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		687.00000	669,000	13.33	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		8.00000	8,000	13.33	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Call		784.00000	766,000	13.79	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.60	Put		5.00000	5,000	13.79	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Call		87.00000	80,000	11.01	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.50	Put		208.00000	219,000	11.01	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		103.00000	96,000	10.79	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		174.00000	185,000	10.79	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Call		408.00000	392,000	11.96	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.00	Put		29.00000	31,000	11.96	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Call		245.00000	232,000	11.05	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.20	Put		66.00000	71,000	11.05	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	7.55	Call		73.00000	67,000	11.22	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		244.00000	256,000	11.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Call		283.00000	269,000	11.27	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.15	Put		54.00000	58,000	11.27	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Call		17.00000	16,000	12.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.95	Put		588.00000	605,000	12.95	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Call		639.00000	621,000	13.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.75	Put		10.00000	10,000	13.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Call		14.00000	13,000	13.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.00	Put		635.00000	652,000	13.16	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Call		591.00000	574,000	12.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.80	Put		12.00000	13,000	12.88	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Call		323.00000	308,000	11.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.10	Put		44.00000	47,000	11.50	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Call		8.00000	8,000	13.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.15	Put		779.00000	797,000	13.81	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Call		123.00000	114,000	10.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	7.40	Put		144.00000	153,000	10.58	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Call		12.00000	11,000	13.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	8.05	Put		683.00000	700,000	13.38	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future			7.38080	7.39730		11.01	0.00	0	690.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Call		770.00000	755,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.65	Put		23.00000	24,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Call		725.00000	710,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.70	Put		28.00000	29,000	12.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	6.60	Call		816.00000	800,000	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		168.00000	160,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.50	Put		271.00000	279,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Call		264.00000	254,000	11.00	0.00	0	0.00
AU\$ / ROn	19/12/2011	Foreign Exchange Future	7.30	Put		167.00000	173,000	11.00	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future			7.40510	7.41870		11.10	0.00	0	4.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Call		362.00000	354,000	11.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.25	Put		193.00000	199,000	11.18	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Call		333.00000	325,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		214.00000	220,000	11.15	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		393.00000	384,000	11.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		174.00000	179,000	11.20	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		279.00000	273,000	11.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		260.00000	268,000	11.10	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		565.00000	554,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		96.00000	99,000	11.33	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		159.00000	154,000	11.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		490.00000	499,000	11.86	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		258.00000	252,000	11.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		289.00000	297,000	11.21	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		528.00000	518,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		109.00000	113,000	11.31	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		1,231.00000	1,218,000	12.59	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		12.00000	13,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			8.44090	8.41810		13.62	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		1,513.00000	1,534,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		395.00000	393,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,475.00000	1,496,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		407.00000	405,000	12.74	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,551.00000	1,572,000	12.94	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		383.00000	381,000	12.94	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.27410	7.22380		10.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		122.00000	144,000	10.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		148.00000	120,000	10.67	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		103.00000	122,000	10.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		179.00000	148,000	10.85	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		144.00000	173,000	10.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		120.00000	99,000	10.84	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Call		15.00000	19,000	12.65	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.80	Put		591.00000	545,000	12.65	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Call		19.00000	23,000	12.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.75	Put		545.00000	499,000	12.47	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Call		13.00000	15,000	12.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.85	Put		639.00000	591,000	12.83	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Call		41.00000	49,000	11.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.55	Put		367.00000	325,000	11.75	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Call		631.00000	680,000	12.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.60	Put		7.00000	6,000	12.88	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	6.90	Call		358.00000	401,000	11.86	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		34.00000	27,000	11.86	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Call		9.00000	10,000	13.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.95	Put		735.00000	686,000	13.19	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future			7.35600	7.30490		11.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Call		254.00000	283,000	11.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.25	Put		199.00000	177,000	11.82	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Call		228.00000	255,000	11.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.30	Put		223.00000	199,000	11.78	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Call		282.00000	312,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.20	Put		177.00000	156,000	11.86	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Call		118.00000	130,000	12.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.65	Put		463.00000	424,000	12.74	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Call		562.00000	604,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.80	Put		57.00000	48,000	12.18	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Call		130.00000	143,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.60	Put		425.00000	387,000	12.58	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Call		522.00000	563,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.85	Put		67.00000	57,000	12.14	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Call		189.00000	209,000	11.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.40	Put		284.00000	253,000	11.91	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Call		483.00000	523,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	6.90	Put		78.00000	67,000	12.10	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Call		172.00000	190,000	12.08	0.00	0	0.00
CAD/ ROn	19/12/2011	Foreign Exchange Future	7.45	Put		317.00000	284,000	12.08	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			0.02620	0.02800			0.00	0	22,388.00
CF CANOn	19/09/2011	Can-Do Future			0.14580	0.13670			0.00	0	21,898.00
CHF / ROn	19/09/2011	Foreign Exchange Future			8.54410	8.47120		15.84	68,352.80	8	922.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		839.00000	906,000	16.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		18.00000	12,000	16.09	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		793.00000	860,000	16.08	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		22.00000	16,000	16.08	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		886.00000	954,000	16.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		15.00000	10,000	16.11	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Call		265.00000	307,000	15.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.40	Put		194.00000	163,000	15.88	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Call		69.00000	81,000	17.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.05	Put		648.00000	587,000	17.35	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Call		77.00000	90,000	17.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.00	Put		606.00000	546,000	17.19	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Call		703.00000	768,000	16.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.80	Put		32.00000	24,000	16.05	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Call		85.00000	100,000	17.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.95	Put		564.00000	506,000	17.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Call		117.00000	137,000	16.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.80	Put		446.00000	393,000	16.59	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Call		106.00000	124,000	16.74	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	8.85	Put		485.00000	430,000	16.74	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.10	Call		62.00000	72,000	17.50	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		691.00000	628,000	17.50	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Call		44.00000	52,000	17.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	9.25	Put		823.00000	758,000	17.95	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Call		660.00000	723,000	16.04	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.85	Put		39.00000	29,000	16.04	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future			8.66740	8.59300		15.65	0.00	0	50.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Call		507.00000	551,000	15.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.30	Put		214.00000	184,000	15.13	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Call		479.00000	520,000	15.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.35	Put		236.00000	203,000	15.20	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Call		537.00000	582,000	15.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.25	Put		194.00000	165,000	15.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Call		400.00000	436,000	15.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.50	Put		307.00000	269,000	15.43	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Call		600.00000	649,000	14.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.15	Put		157.00000	132,000	14.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Call		779.00000	836,000	14.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	7.90	Put		86.00000	69,000	14.53	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Call		377.00000	411,000	15.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.55	Put		334.00000	294,000	15.50	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Call		250.00000	272,000	16.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	8.90	Put		557.00000	505,000	16.40	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Call		142.00000	153,000	17.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.40	Put		949.00000	886,000	17.90	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future	9.15	Call		188.00000	204,000	17.15	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		745.00000	687,000	17.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Call		425.00000	463,000	15.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.45	Put		282.00000	246,000	15.35	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Call		704.00000	758,000	14.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.00	Put		111.00000	91,000	14.68	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Call		899.00000	961,000	14.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.75	Put		56.00000	44,000	14.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Call		281.00000	305,000	16.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.80	Put		488.00000	438,000	16.10	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Call		984.00000	1,049,000	14.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		7.65	Put		41.00000	32,000	14.15	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Call		315.00000	343,000	15.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.70	Put		422.00000	376,000	15.80	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Call		236.00000	256,000	16.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.95	Put		593.00000	539,000	16.55	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Call		354.00000	386,000	15.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		8.60	Put		361.00000	319,000	15.58	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Call		134.00000	145,000	18.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.45	Put		991.00000	928,000	18.05	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Call		177.00000	192,000	17.30	0.00	0	0.00
CHF / ROn	19/12/2011	Foreign Exchange Future		9.20	Put		784.00000	725,000	17.30	0.00	0	0.00
CRD1 On	04/08/2011	Index Future				160.66200	160.70200			0.00	0	2.00
CRD1 On	03/11/2011	Index Future				162.83400	162.87400			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			354.97700	355.08800			0.00	0	181.00
GOVI	On	04/08/2011	GOVI	348.00	Call		70,880.00000	69,770,000		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		70,780.00000	69,670,000		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		70,980.00000	69,870,000		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			360.28600	360.39900			0.00	0	0.00
GOVI	On	03/11/2011	GOVI	357.00	Call		33,990.00000	32,860,000		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		33,890.00000	32,760,000		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		34,090.00000	32,960,000		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			155.63200	155.58500			0.00	0	76.00
IGOV	On	03/11/2011	Index Future			157.96000	157.91200			0.00	0	0.00
ILBI	On	04/08/2011	Index Future			415.30300	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			5.57000	5.58000			0.00	0	5,000.00
JIBAR F	On	17/08/2011	Jibar Tradeable Future			5.60000	5.59000			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.62000	5.61000			0.00	0	17,600.00
JIBAR F	On	19/10/2011	Jibar Tradeable Future			5.67000	5.68000			0.00	0	600.00
JIBAR F	On	16/11/2011	Jibar Tradeable Future			5.75000	5.76000			0.00	0	1,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			5.81000	5.82000			0.00	0	5,541.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.10000	6.11000			0.00	0	1,090.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.47000	6.48000			0.00	0	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			6.77000	6.78000			0.00	0	44,710.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.04000	7.05000			0.00	0	490.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			7.33000	7.33000			0.00	0	290.00
JIBAR F	On	19/06/2013	Jibar Tradeable Future			7.61000	7.62000			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			348.51600	348.65200			0.00	0	3.00
OTH1	On	03/11/2011	Index Future			353.72800	353.86600			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			7.50600	7.49700		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		429.00000	401,000	3.50	0.00	0	1,000.00
R157	On	04/08/2011	Bond Future	7.50	Put		417.00000	425,000	3.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		536.00000	506,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		329.00000	334,000	3.51	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		336.00000	311,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		520.00000	531,000	3.49	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Put		1,240.00000	1,265,000	3.43	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.20	Call		69.00000	59,000	3.43	0.00	0	1,320.00
R157	On	04/08/2011	Bond Future	7.60	Put		254.00000	258,000	3.53	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.60	Call		657.00000	625,000	3.53	0.00	0	440.00
R157	On	04/08/2011	Bond Future	7.80	Call		1,255.00000	1,219,000	3.58	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.80	Put		75.00000	75,000	3.58	0.00	0	440.00
R157	On	04/08/2011	Bond Future	8.20	Call		2,717.00000	2,681,000	3.70	0.00	0	0.00
R157	On	04/08/2011	Bond Future	8.20	Put		3.00000	2,000	3.70	0.00	0	1,320.00
R157	On	03/11/2011	Bond Future			7.62300	7.61300		3.50	0.00	0	3,358.00
R157	On	03/11/2011	Bond Future	8.25	Call		2,535.00000	2,501,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		222.00000	225,000	3.65	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		2,687.00000	2,653,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		195.00000	197,000	3.67	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		2,385.00000	2,352,000	3.64	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		251.00000	255,000	3.64	0.00	0	0.00
R157	On	02/02/2012	Bond Future			7.75100	7.74100		3.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		3,077.00000	3,048,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		508.00000	514,000	3.98	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		3,208.00000	3,179,000	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		473.00000	478,000	4.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,947.00000	2,918,000	3.96	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		545.00000	551,000	3.96	0.00	0	0.00
R157	On	03/05/2012	Bond Future			7.90000	7.88800		3.75	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		2,249.00000	2,223,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		1,101.00000	1,114,000	3.83	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		2,352.00000	2,325,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		1,047.00000	1,058,000	3.84	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		2,149.00000	2,123,000	3.81	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		1,159.00000	1,171,000	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			8.61300	8.60400		10.00	0.00	0	12,586.00
R186	On	04/08/2011	Bond Future	8.25	Call		156.00000	134,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		3,557.00000	3,620,000	9.87	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		221.00000	193,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		3,133.00000	3,190,000	9.89	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		107.00000	91,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		4,001.00000	4,069,000	9.84	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Put		2,731.00000	2,781,000	9.92	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.35	Call		305.00000	270,000	9.92	0.00	0	600.00
R186	On	04/08/2011	Bond Future	8.70	Put		741.00000	747,000	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		1,639.00000	1,560,000	10.13	0.00	0	200.00
R186	On	04/08/2011	Bond Future	8.95	Call		3,380.00000	3,291,000	10.29	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.95	Put		190.00000	186,000	10.29	0.00	0	200.00
R186	On	04/08/2011	Bond Future	9.70	Call		9,676.00000	9,591,000	10.83	0.00	0	0.00
R186	On	04/08/2011	Bond Future	9.70	Put		0.00000	0,000	10.83	0.00	0	600.00
R186	On	03/11/2011	Bond Future			8.69100	8.68200		10.75	11,786,833.08	99	13,414.00
R186	On	03/11/2011	Bond Future	9.00	Call		4,557.00000	4,490,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		1,673.00000	1,689,000	11.11	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		4,857.00000	4,788,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		1,529.00000	1,543,000	11.15	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		4,266.00000	4,201,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		1,828.00000	1,847,000	11.07	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Put		2,567.00000	2,592,000	10.93	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.75	Call		3,193.00000	3,135,000	10.93	0.00	0	5,600.00
R186	On	03/11/2011	Bond Future	8.10	Put		6,441.00000	6,496,000	10.51	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.10	Call		877.00000	849,000	10.51	0.00	0	1,275.00
R186	On	03/11/2011	Bond Future	8.35	Put		4,676.00000	4,720,000	10.66	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.35	Call		1,549.00000	1,509,000	10.66	0.00	0	425.00
R186	On	03/11/2011	Bond Future	8.55	Call		2,282.00000	2,232,000	10.79	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.55	Put		3,511.00000	3,544,000	10.79	0.00	0	425.00
R186	On	03/11/2011	Bond Future	9.10	Call		5,165.00000	5,094,000	11.19	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.10	Put		1,396.00000	1,408,000	11.19	0.00	0	1,275.00
R186	On	02/02/2012	Bond Future			8.77000	8.76000		11.25	0.00	0	2,500.00
R186	On	02/02/2012	Bond Future	9.00	Call		5,063.00000	4,999,000	11.43	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		2,916.00000	2,943,000	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		5,330.00000	5,264,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2,743.00000	2,768,000	11.47	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		4,802.00000	4,740,000	11.39	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		3,097.00000	3,126,000	11.39	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.85300	8.84300		12.00	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Call		5,814.00000	5,756,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		4,429.00000	4,460,000	12.19	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,060.00000	6,000,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		4,239.00000	4,268,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		5,573.00000	5,515,000	12.15	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		4,626.00000	4,657,000	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			214.55667	214.56616			0.00	0	0.00
R189	On	04/08/2011	Bond Future	212.00	Call		2,566.00000	2,557,000		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		2,516.00000	2,507,000		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		2,616.00000	2,607,000		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			234.91845	234.91999			0.00	0	30.00
R197	On	04/08/2011	Bond Future	231.50	Call		3,420.00000	3,418,000		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		3,370.00000	3,368,000		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		3,470.00000	3,468,000		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			7.10700	7.10300		2.75	0.00	0	395.00
R201	On	04/08/2011	Bond Future	7.25	Call		556.00000	541,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		111.00000	108,000	2.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		674.00000	659,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		78.00000	75,000	2.77	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		449.00000	435,000	2.74	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		155.00000	153,000	2.74	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.20200	7.19700		3.00	0.00	0	953.00
R201	On	03/11/2011	Bond Future	8.00	Call		2,353.00000	2,339,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		117.00000	117,000	3.26	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		2,475.00000	2,461,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		101.00000	101,000	3.27	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		2,230.00000	2,216,000	3.23	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Put		131.00000	131,000	3.23	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.30300	7.29800		3.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		2,667.00000	2,655,000	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		221.00000	223,000	3.26	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		2,778.00000	2,765,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		206.00000	206,000	3.29	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		2,560.00000	2,548,000	3.25	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		241.00000	242,000	3.25	0.00	0	0.00
R201	On	03/05/2012	Bond Future			7.43000	7.42400		3.00	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		1,592.00000	1,581,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		817.00000	820,000	3.07	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		1,669.00000	1,658,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		775.00000	779,000	3.08	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		1,517.00000	1,507,000	3.05	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		860.00000	865,000	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			173.69330	173.41702			0.00	0	22,108.00
R202	On	04/08/2011	Bond Future	1.00	Call		172,417.00000	172,693,000		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		172,367.00000	172,643,000		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		172,467.00000	172,743,000		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			176.26268	175.98218			0.00	0	400.00
R202	On	03/11/2011	Bond Future	0.50	Call		175,482.00000	175,763,000		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		175,432.00000	175,713,000		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		175,532.00000	175,813,000		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			8.11500	8.10600		5.25	0.00	0	824.00
R203	On	04/08/2011	Bond Future	8.00	Call		309.00000	283,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		815.00000	832,000	5.25	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		402.00000	372,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		669.00000	682,000	5.27	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		232.00000	210,000	5.23	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		978.00000	999,000	5.23	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.22500	8.21600		5.75	0.00	0	1,604.00
R203	On	03/11/2011	Bond Future	8.50	Call		2,051.00000	2,018,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		761.00000	769,000	5.87	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		2,204.00000	2,170,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		689.00000	696,000	5.89	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,903.00000	1,871,000	5.84	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		838.00000	848,000	5.84	0.00	0	0.00
R203	On	02/02/2012	Bond Future			8.34300	8.33300		6.00	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,933.00000	2,900,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		1,120.00000	1,131,000	6.23	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		3,079.00000	3,045,000	6.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		1,052.00000	1,062,000	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		2,791.00000	2,758,000	6.21	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		1,194.00000	1,205,000	6.21	0.00	0	0.00
R203	On	03/05/2012	Bond Future			8.47200	8.46100		6.00	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Call		2,841.00000	2,810,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		1,633.00000	1,648,000	6.12	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		2,971.00000	2,939,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		1,555.00000	1,570,000	6.14	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		2,715.00000	2,684,000	6.10	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		1,714.00000	1,730,000	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			8.28300	8.27500		6.25	0.00	0	220.00
R204	On	04/08/2011	Bond Future	8.00	Call		121.00000	106,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		1,616.00000	1,644,000	6.16	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		171.00000	153,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		1,392.00000	1,417,000	6.17	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		84.00000	72,000	6.14	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		1,853.00000	1,884,000	6.14	0.00	0	0.00
R204	On	03/11/2011	Bond Future			8.38600	8.37600		6.75	0.00	0	2,130.00
R204	On	03/11/2011	Bond Future	8.75	Call		2,699.00000	2,656,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		772.00000	781,000	7.00	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,880.00000	2,837,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		699.00000	708,000	7.03	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		2,523.00000	2,481,000	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		851.00000	861,000	6.98	0.00	0	0.00
R204	On	02/02/2012	Bond Future			8.49100	8.48100		6.75	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		3,604.00000	3,564,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		1,027.00000	1,038,000	7.14	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		3,779.00000	3,738,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		958.00000	968,000	7.16	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		3,432.00000	3,393,000	7.11	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		1,100.00000	1,111,000	7.11	0.00	0	0.00
R204	On	03/05/2012	Bond Future			8.60800	8.59700		7.25	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		3,022.00000	2,987,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		2,279.00000	2,298,000	7.38	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		3,161.00000	3,126,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		2,177.00000	2,196,000	7.41	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		2,885.00000	2,852,000	7.35	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		2,384.00000	2,405,000	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			6.90700	6.89800		2.25	0.00	0	9,866.00
R206	On	04/08/2011	Bond Future	7.00	Call		351.00000	333,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		125.00000	127,000	2.25	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		429.00000	410,000	2.27	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		92.00000	93,000	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		281.00000	264,000	2.24	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		166.00000	169,000	2.24	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.00600	6.99600		2.25	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,598.00000	1,579,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		98.00000	99,000	2.43	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,684.00000	1,665,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		85.00000	86,000	2.44	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,511.00000	1,493,000	2.41	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		109.00000	111,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.12000	7.10800		2.25	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,771.00000	1,752,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		191.00000	194,000	2.42	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,845.00000	1,827,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		178.00000	181,000	2.44	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		1,699.00000	1,681,000	2.41	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		207.00000	211,000	2.41	0.00	0	0.00
R206	On	03/05/2012	Bond Future			7.28400	7.27100		2.00	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Call		941.00000	928,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		583.00000	590,000	2.04	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		989.00000	976,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		553.00000	560,000	2.05	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		894.00000	882,000	2.03	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		614.00000	622,000	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			8.38600	8.38700		7.00	0.00	0	6,115.00
R207	On	04/08/2011	Bond Future	8.25	Call		314.00000	303,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		1,099.00000	1,082,000	7.00	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		414.00000	402,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		912.00000	894,000	7.03	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		233.00000	222,000	6.98	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		1,307.00000	1,290,000	6.98	0.00	0	0.00
R207	On	03/11/2011	Bond Future			8.47900	8.48000		7.75	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		2,520.00000	2,517,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		1,036.00000	1,028,000	8.03	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,700.00000	2,697,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		945.00000	936,000	8.06	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		2,341.00000	2,337,000	7.97	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		1,130.00000	1,120,000	7.97	0.00	0	0.00
R207	On	02/02/2012	Bond Future			8.57600	8.57700		7.75	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Call		3,498.00000	3,497,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		1,249.00000	1,242,000	8.03	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		3,677.00000	3,676,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		1,166.00000	1,160,000	8.06	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		3,324.00000	3,322,000	8.00	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		1,337.00000	1,330,000	8.00	0.00	0	0.00
R207	On	03/05/2012	Bond Future			8.68400	8.68500		8.25	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Call		3,004.00000	3,002,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		2,664.00000	2,657,000	8.40	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		3,148.00000	3,146,000	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		2,547.00000	2,540,000	8.43	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		2,864.00000	2,862,000	8.37	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		2,785.00000	2,778,000	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			8.42000	8.42100		8.00	0.00	0	1,511.00
R208	On	04/08/2011	Bond Future	8.25	Call		303.00000	290,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		1,345.00000	1,326,000	8.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		399.00000	385,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		1,135.00000	1,115,000	8.03	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		225.00000	214,000	7.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		1,575.00000	1,558,000	7.97	0.00	0	0.00
R208	On	03/11/2011	Bond Future			8.50700	8.50800		8.50	0.00	0	6,037.00
R208	On	03/11/2011	Bond Future	8.75	Call		2,505.00000	2,502,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		1,088.00000	1,079,000	8.69	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,695.00000	2,692,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Put		989.00000	980,000	8.72	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		2,322.00000	2,318,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		1,196.00000	1,186,000	8.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Put		3,861.00000	3,851,000	8.18	0.00	0	0.00
R208	On	03/11/2011	Bond Future	7.95	Call		481.00000	477,000	8.18	0.00	0	1,995.00
R208	On	03/11/2011	Bond Future	8.20	Put		2,746.00000	2,735,000	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		900.00000	895,000	8.32	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.40	Call		1,374.00000	1,369,000	8.44	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.40	Put		2,016.00000	2,005,000	8.44	0.00	0	665.00
R208	On	03/11/2011	Bond Future	8.90	Call		3,093.00000	3,090,000	8.80	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.90	Put		813.00000	804,000	8.80	0.00	0	1,995.00
R208	On	02/02/2012	Bond Future			8.59500	8.59600		8.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		3,752.00000	3,750,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		1,456.00000	1,449,000	9.12	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		3,940.00000	3,938,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		1,366.00000	1,358,000	9.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		3,567.00000	3,565,000	9.08	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		1,551.00000	1,544,000	9.08	0.00	0	0.00
R208	On	03/05/2012	Bond Future			8.69000	8.69100		9.25	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Call		3,973.00000	3,971,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		2,252.00000	2,245,000	9.64	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		4,144.00000	4,143,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		2,149.00000	2,142,000	9.68	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		3,805.00000	3,803,000	9.60	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		2,360.00000	2,352,000	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			8.94100	8.93700		13.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		74.00000	64,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,587.00000	3,608,000	12.82	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		108.00000	96,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,205.00000	3,224,000	12.85	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		49.00000	42,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,981.00000	4,005,000	12.78	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		8,179.00000	8,148,000	14.31	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		0.00000	0,000	14.31	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.00800	9.00400		14.25	0.00	0	1,316.00
R209	On	03/11/2011	Bond Future	8.75	Call		1,489.00000	1,468,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		3,473.00000	3,483,000	14.25	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		1,642.00000	1,620,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		3,229.00000	3,237,000	14.30	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		1,347.00000	1,326,000	14.21	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		3,732.00000	3,741,000	14.21	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.07500	9.07100		14.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,085.00000	3,062,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		3,624.00000	3,631,000	15.01	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,272.00000	3,248,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		3,431.00000	3,437,000	15.06	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,904.00000	2,881,000	14.95	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3,827.00000	3,834,000	14.95	0.00	0	0.00
R209	On	03/05/2012	Bond Future			9.14600	9.14100		15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,554.00000	3,529,000	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		4,617.00000	4,629,000	15.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,735.00000	3,709,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		4,418.00000	4,429,000	15.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,379.00000	3,355,000	15.45	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		4,825.00000	4,838,000	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			130.39456	130.39526			0.00	0	615.00
R210	On	04/08/2011	Bond Future	106.00	Call		24,395.00000	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		24,345.00000	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		24,445.00000	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			108.05924	108.06167			0.00	0	0.00
R211	On	04/08/2011	Bond Future	1.50	Call		106,562.00000	106,559,000		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		106,512.00000	106,509,000		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		106,612.00000	106,609,000		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			109.65763	109.66024			0.00	0	529.00
R211	On	03/11/2011	Bond Future	1.25	Call		108,410.00000	108,408,000		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		108,360.00000	108,358,000		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		108,460.00000	108,458,000		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			106.50910	106.50968			0.00	0	3,852.00
R212	On	04/08/2011	Bond Future	2.50	Call		104,010.00000	104,009,000		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	103,959,000		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	104,059,000		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			108.08451	108.08527			0.00	0	240.00
R212	On	03/11/2011	Bond Future	2.50	Call		105,585.00000	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		105,535.00000	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		105,635.00000	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			8.93700	8.92800			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,879.00000	7,950,000		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		7,426.00000	7,497,000		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		8,335.00000	8,406,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.01200	9.00300			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		2,013.00000	2,083,000		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		1,609.00000	1,680,000		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		2,420.00000	2,490,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.08900	9.07900			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		612.00000	689,000		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		224.00000	301,000		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		1,002.00000	1,079,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future			9.16600	9.15500			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		716.00000	633,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		1,089.00000	1,006,000		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		340.00000	257,000		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			14,107.37000	14,044.94000			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			350.82100	350.94300			0.00	0	100.00
TRT1	On	03/11/2011	Index Future			355.56400	355.68700			0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.07850	1.07310		13.85	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		171.00000	188,000	15.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		440.00000	403,000	15.28	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		75.00000	82,000	16.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		844.00000	797,000	16.96	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		384.00000	418,000	13.85	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		153.00000	133,000	13.85	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future			1.09540	1.09000		15.33	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Call		394.00000	417,000	15.33	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.10	Put		494.00000	463,000	15.33	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Call		245.00000	260,000	16.51	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.15	Put		845.00000	806,000	16.51	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Call		634.00000	669,000	14.32	0.00	0	0.00
YUAN/FO	On	19/12/2011	Foreign Exchange Future	1.05	Put		234.00000	215,000	14.32	0.00	0	0.00

<b>Total for Derivatives :</b>										<b>138,817,273.18</b>	<b>25,802</b>	<b>984,430.00</b>
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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		1,000,000,000,000.00		10,000,000	10,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000		1,060,000,000,000.00		10,600,000	11,300,000.00
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
AB304L	On	17/10/2011			100.00000	100.00000		36,456,600,000,000.00		364,566,000	256,566,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	17,250,000.00
ABL10B	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL11B	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12B	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL5	On	11/08/2011			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC02	On	14/08/2011			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLS1	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018	Spot Bond			9.58000	9.58000			0.00	0	0.00
ABN01	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN03	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
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	11,479,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000				0.00	0	6,000,000.00
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	15/07/2011	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACCP2	On	09/11/2011			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013			100.00000	100.00000			0.00	0	0.00
ACL007	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ACL010	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
ACL021	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ACL022	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ACL023	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015			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
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL034On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL035On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL037On	31/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/07/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL079On	20/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	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
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	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
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL106On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL107On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL109On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL110On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL113On	30/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL119	On	10/12/2011			100.00000	100.00000			0.00	0	0.00
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
ACL126	On	20/09/2016			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			0.00	0	21,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AS1110	On	12/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW1	On	29/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000		2,500,000,000,000.00	25,000,000	25,000,000.00	
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA01	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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	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
BCP480	On	22/07/2011			100.00000	100.00000			0.00	0	0.00
BCP490	On	19/08/2011			100.00000	100.00000			0.00	0	0.00
BD02020	On	31/12/2018			100.00000	100.00000			0.00	0	0.00
BD02050	On	28/04/2028			100.00000	100.00000			0.00	0	0.00
BD02060	On	02/03/2028			100.00000	100.00000			0.00	0	0.00
BD03020	On	18/04/2028			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD310A	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013			100.00000	100.00000			0.00	0	0.00
BD311L	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000			0.00	0	9,000,000.00
BID02	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012			100.00000	100.00000			0.00	0	0.00
BIDC12	On	27/07/2011			100.00000	100.00000		400,000,000,000.00		4,000,000	1,000,000.00
BIDC13	On	19/10/2011			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG3B	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3C	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3D	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3E	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG3F	On	30/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000			0.00	0	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			0.00	0	36,000,000.00
CGR5	On	22/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN111	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN117	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN118	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN119	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN120	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN121	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
CLN123	On	23/05/2013			100.00000	100.00000			0.00	0	0.00
CLN124	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN125	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN126	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN127	On	01/07/2013			100.00000	100.00000			0.00	0	0.00
CLN128	On	20/06/2012			100.00000	100.00000			0.00	0	0.00
CLN129	On	16/07/2012			100.00000	100.00000			0.00	0	0.00
CLN130	On	20/08/2015			100.00000	100.00000			0.00	0	0.00
CLN131	On	20/09/2011			100.00000	100.00000			0.00	0	45,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN132	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
CLN133	On	20/09/2013			100.00000	100.00000			0.00	0	0.00
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			0.00	0	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN151On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN152On	20/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN153On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN154On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN155On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN156On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN157On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN158On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN159On	14/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN160On	12/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN161On	18/08/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN162On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN163On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN164On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN165On	30/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN166On	30/04/2014	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
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
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

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN79	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN80	On	20/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN83	On	20/12/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN87	On	15/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000		14,000,000,000,000.00	140,000,000	92,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	13,400,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			14,000,500,000,000.00	140,005,000	524,162,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			40,000,000,000.00	400,000	100,000.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			0.00	0	23,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ152L	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
EQ153L	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
EQ154L	On	30/09/2011			100.00000	100.00000			0.00	0	0.00
EQS01	On	18/11/2014			100.00000	100.00000			0.00	0	0.00
EQS02	On	01/07/2015			100.00000	100.00000			0.00	0	0.00
EQS04	On	22/09/2015			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3A	On	17/11/2014			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2011			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015			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
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	496,858,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000			55,500,000.00	6,000	262,286,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000			400,080,000,000.00	40,008,000	352,278,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000			86,350,000.00	11,000	294,151,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000			75,000,000.00	10,000	239,183,000.00
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			500,000,000,000.00	5,000,000	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI03	On	30/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI08	On	09/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	8,000,000.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC01	On	08/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		1,270,000,000,000.00		12,700,000	12,700,000.00
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



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			2,200,000,000,000.00	22,000,000	50,000,000.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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			30,600,000,000,000.00	306,000,000	136,000,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	17,000,000.00
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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2B On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2C On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 16/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 15/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 20/09/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 18/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB83 On 27/07/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB84 On 26/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 19/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 08/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 17/08/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD15 On 11/10/2011 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 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
GRDB1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1On	10/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1AOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		24,375,000,000,000.00		243,750,000	502,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			500,000,000.00	5,000	6,085,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			0.00	0	16,000,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL07	On	24/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			80,000,000.00	800,000	200,000.00
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	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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		12,000,000,000,000.00	120,000,000	30,000,000.00	
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	41,000,000.00	41,000,000	41,000,000.00
IND131	On	02/08/2011	Spot Bond			100.00000	100.00000		1,600,000,000,000.00	16,000,000.00	16,000,000	16,000,000.00
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			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND141	On	11/10/2011			100.00000	100.00000			0.00	0	0.00
IND142	On	18/10/2011			100.00000	100.00000			0.00	0	0.00
IND143	On	25/10/2011			100.00000	100.00000			0.00	0	0.00
IND146	On	15/11/2011			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING102	On	29/07/2011			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING119	On	15/08/2011			100.00000	100.00000			0.00	0	0.00
ING120	On	24/08/2011			100.00000	100.00000			0.00	0	0.00
ING122	On	26/09/2011			100.00000	100.00000			0.00	0	0.00
ING123	On	10/01/2012			100.00000	100.00000			0.00	0	0.00
ING29	On	31/10/2011			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			0.00	0	38,500,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA129	On	21/07/2011	Spot Bond			100.00000	100.00000		600,000,000,000.00		6,000,000	3,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2011			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2011			100.00000	100.00000			0.00	0	0.00
IVA136	On	08/09/2011			100.00000	100.00000			0.00	0	0.00
IVA137	On	15/09/2011			100.00000	100.00000			0.00	0	0.00
IVA138	On	22/09/2011			100.00000	100.00000			0.00	0	0.00
IVA139	On	29/09/2011			100.00000	100.00000			0.00	0	0.00
IVA140	On	06/10/2011			98.34259	98.34259			0.00	0	0.00
IVA141	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
IVA142	On	20/10/2011			100.00000	100.00000			0.00	0	0.00
IVA143	On	27/10/2011			100.00000	100.00000			0.00	0	0.00
IVA145	On	10/11/2011			100.00000	100.00000			0.00	0	0.00
IVA147	On	24/11/2011			97.59722	97.59722			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
KCF01	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
KCF02L	On	30/04/2013			100.00000	100.00000				0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000				0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000				0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000				0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000				0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000				0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000				0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000				0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000				0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000				0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000				0.00	0	3,100,000.00
LUX45	On	23/09/2011			100.00000	100.00000				0.00	0	0.00
MAQ00	On	09/11/2011			100.00000	100.00000				0.00	0	0.00
MAQ00	On	30/09/2011			100.00000	100.00000				0.00	0	0.00
MBF017	On	16/04/2012			7.09500	7.09500				0.00	0	0.00
MBF018	On	15/04/2013			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
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2011			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
MBF02	On	26/05/2014			100.00000	100.00000		8,000,000,000,000.00		80,000,000	40,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
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		3,000,000,000,000.00		30,000,000	22,092,000.00
MTN02	On	13/07/2014			100.00000	100.00000			0.00	0	1,000,000.00
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	5,000,000.00
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		160,000,000,000.00		1,600,000	770,000.00
NBK2A	On	15/09/2015			100.00000	100.00000		32,000,000,000,000.00		320,000,000	170,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000			0.00	0	6,000,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015			100.00000	100.00000		400,000,000,000.00		4,000,000	15,000,000.00
NBK6B	On	19/04/2015			100.00000	100.00000			0.00	0	830,000.00
NBK7B	On	19/04/2020			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016			100.00000	100.00000			0.00	0	8,000,000.00
NBK9B	On	23/03/2016			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NBRN1	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN2	On	21/08/2011			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
NCLN4	On	30/07/2012			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015			100.00000	100.00000			0.00	0	0.00
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00

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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/11/2011			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
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	9,000,000.00
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	9,000,000.00
NRA02	On	31/05/2023			100.00000	100.00000			0.00	0	66,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	30/11/2028			100.00000	100.00000			0.00	0	5,000,000.00
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			1,900,000,000.00	19,000,000	19,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2A3EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2A9EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5EOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1EOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1FOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4FOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRP1A	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1B	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP1C	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
PRP2A	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
PSG01	On	13/10/2011			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025			100.00000	100.00000			0.00	0	0.00
R120C	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2011			5.53000	5.52000		110,600,000,000.00		20,000,000	32,000,000.00
R155P	On	31/08/2011			100.00000	100.00000			0.00	0	0.00
R157	On	15/09/2015			7.48000	7.47000		113,770,052,000,000.00		15,209,900,000	13,077,405,500.00
R158P	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026			8.59500	8.58500		25,724,201,058,585.00		2,992,926,243	8,108,622,554.00
R187P	On	21/12/2026			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			1.20000	1.20000		2,601,912,000,000.00		2,168,260,000	2,852,399,174.00
R197	On	07/12/2023	Spot Bond			2.58000	2.58000		131,322,000,000.00		50,900,000	220,850,000.00
R201	On	21/12/2014	Spot Bond			7.08500	7.08000		6,855,169,685,000.00		967,561,000	3,924,821,000.00
R202	On	07/12/2033	Spot Bond			2.60000	2.61000		2,609,932,000,000.00		1,003,820,000	2,194,510,000.00
R203	On	15/09/2017	Spot Bond			8.09000	8.08000		26,518,882,470,000.00		3,277,983,000	5,471,779,367.00
R204	On	21/12/2018	Spot Bond			8.26000	8.25000		10,543,146,600,000.00		1,276,410,000	6,726,178,687.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	2,835,000,000.00
R206	On	15/01/2014	Spot Bond			6.88500	6.87500		21,614,730,189,255.00		3,139,394,363	2,841,268,000.00
R207	On	15/01/2020	Spot Bond			8.36500	8.36500		36,506,223,495,000.00		4,364,163,000	8,870,008,619.00
R208	On	31/03/2021	Spot Bond			8.40000	8.40000		23,219,557,200,000.00		2,764,233,000	8,318,616,570.00
R209	On	31/03/2036	Spot Bond			8.92500	8.92000		12,425,904,095,850.00		1,392,258,162	8,178,540,000.00
R210	On	31/03/2028	Spot Bond			2.65000	2.65000		2,057,417,600,000.00		776,384,000	1,092,910,000.00
R211	On	31/01/2017	Spot Bond			1.98000	1.98000		1,162,319,400,000.00		587,030,000	1,259,700,000.00
R212	On	31/01/2022	Spot Bond			2.59000	2.59000		543,848,200,000.00		209,980,000	304,200,000.00
R213	On	28/02/2031	Spot Bond			8.92000	8.91000		14,426,396,280,000.00		1,617,309,000	1,525,288,080.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			10,152,474,468,500.00	1,561,919,149	2,402,000,000.00
R220C	On	15/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
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		7,000,000,000,000.00		70,000,000	200,000,000.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000		16,180,000,000,000.00		161,800,000	306,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSC0	On	06/09/2011			100.00000	100.00000			0.00	0	0.00
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		400,000,000,000.00		4,000,000	41,020,780.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			12,000,000,000,000.00	120,000,000	41,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	3,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN47	On	21/07/2011	Spot Bond			2.50000	2.50000			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
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			1,200,000,000,000.00	12,000,000	6,000,000.00
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	0.00
SMF2	On	14/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			1,500,000,000,000.00	15,000,000	22,000,000.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN817On	15/07/2011	Spot Bond	100.00000	100.00000			0.00	0	0.00
SYN819On	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			0.00	0	0.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN835	On	16/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN836	On	15/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN837	On	21/07/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN838	On	22/09/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN839	On	04/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN840	On	19/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN841	On	17/10/2011	Spot Bond			100.00000	100.00000		115,500,000,000,000.00	1,155,000,000	1,155,000,000	509,000,000.00
SYN842	On	19/08/2011	Spot Bond			100.00000	100.00000		19,400,000,000,000.00	194,000,000	194,000,000	97,000,000.00
SYN843	On	17/10/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000		345,060,000,000.00	3,450,600	3,450,600	1,725,300.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	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
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
TH7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A2	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6A3	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6B	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE6C	On	21/11/2011	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8A	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9B	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9C	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9D	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015			100.00000	100.00000			0.00	0	2,000,000.00
TL20	On	22/02/2020			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017			100.00000	100.00000		64,000,000,000.00		640,000	1,056,320,000.00
TN20	On	17/09/2020			100.00000	100.00000		38,200,400,000,000.00		382,004,000	334,054,000.00
TN23	On	06/11/2023			100.00000	100.00000		16,600,000,000,000.00		166,000,000	112,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			0.00	0	97,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000		13,600,600,000,000.00		136,006,000	7,066,000.00
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
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	2,000,000.00

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		10,000,800,000,000.00		100,008,000	182,788,000.00
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
<b>Total for j-Bonds :</b>							<b>759,808,145,592,190.00</b>	<b>47,904,803,517</b>	<b>88,658,661,631.00</b>
<b>Grand Total:</b>							<b>759,808,284,409,463.00</b>	<b>17,904,829,319</b>	<b>88,659,646,061.00</b>