



Daily MTM Report

Daily summary for: 24/01/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 19/03/2012 Foreign Exchange Future			8.05730	7.98490		16.01	226,216,754.80	28,076	245,489.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		954.00000	1,025,000	16.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		5.00000	4,000	16.99	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		904.00000	976,000	16.64	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		5.00000	5,000	16.64	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		1,003.00000	1,074,000	17.34	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		4.00000	3,000	17.34	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		989.00000	1,061,000	17.24	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		4.00000	4,000	17.24	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		842.00000	913,000	16.20	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		7.00000	6,000	16.20	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		745.00000	815,000	15.50	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		10.00000	8,000	15.50	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,187.00000	1,259,000	18.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	2,000	18.63	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		793.00000	864,000	15.85	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	19/03/2012	Foreign Exchange Future	7.20	Put		8.00000	7,000	15.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,237.00000	1,309,000	18.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	18.98	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		475.00000	537,000	14.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		40.00000	30,000	14.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		215.00000	253,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		180.00000	146,000	15.71	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		606.00000	673,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		21.00000	16,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		104.00000	122,000	17.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		419.00000	365,000	17.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,286.00000	1,359,000	19.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		1.00000	2,000	19.32	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		94.00000	110,000	17.87	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		459.00000	403,000	17.87	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,137.00000	1,209,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	2,000	18.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		193.00000	227,000	15.86	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		208.00000	170,000	15.86	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		891.00000	962,000	16.54	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		6.00000	5,000	16.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,336.00000	1,408,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	1,000	19.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		561.00000	627,000	15.16	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		26.00000	20,000	15.16	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	8.20	Call		128.00000	149,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		343.00000	292,000	16.94	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		267.00000	311,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		132.00000	104,000	15.41	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		940.00000	1,011,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		5.00000	4,000	16.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,386.00000	1,458,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	20.02	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		296.00000	343,000	15.26	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		111.00000	86,000	15.26	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		174.00000	203,000	16.01	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		239.00000	196,000	16.01	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		240.00000	281,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		155.00000	124,000	15.56	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		141.00000	166,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		306.00000	259,000	16.63	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		652.00000	719,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		17.00000	12,000	15.33	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		698.00000	767,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		13.00000	10,000	15.42	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,088.00000	1,160,000	17.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	3,000	17.93	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		361.00000	414,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		76.00000	57,000	14.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		157.00000	183,000	16.32	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	8.10	Put		272.00000	226,000	16.32	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		518.00000	582,000	15.07	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		33.00000	25,000	15.07	0.00	0	2,920.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,586.00000	1,658,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	21.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,835.00000	1,908,000	22.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	22.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		434.00000	494,000	14.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		49.00000	37,000	14.90	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		115.00000	135,000	17.25	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		380.00000	328,000	17.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,785.00000	1,858,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	22.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,038.00000	1,110,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	3,000	17.59	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		328.00000	378,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		93.00000	71,000	15.11	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		85.00000	100,000	18.18	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		500.00000	443,000	18.18	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,536.00000	1,608,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	21.06	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		396.00000	452,000	14.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		61.00000	45,000	14.81	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,436.00000	1,508,000	20.37	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	20.37	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	19/03/2012	Foreign Exchange Future	6.50	Call		1,486.00000	1,558,000	20.72	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.72	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,635.00000	1,708,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		0.00000	1,000	21.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,885.00000	1,957,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	0,000	23.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		78.00000	90,000	18.50	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		543.00000	483,000	18.50	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		71.00000	82,000	18.84	0.00	0	8,500.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		586.00000	525,000	18.84	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		42.00000	48,000	20.91	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		857.00000	791,000	20.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,045.00000	978,000	22.20	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		30.00000	35,000	22.20	0.00	0	6,700.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		59.00000	68,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		674.00000	611,000	19.53	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		54.00000	62,000	19.88	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		719.00000	655,000	19.88	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		811.00000	745,000	20.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		46.00000	52,000	20.57	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		765.00000	700,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		50.00000	57,000	20.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,286.00000	1,217,000	23.78	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		21.00000	24,000	23.78	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,530.00000	1,460,000	25.35	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	9.50	Call		15.00000	17,000	25.35	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future			8.16500	8.09180		17.49	14,370,400.00	1,760	39,373.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		894.00000	959,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		52.00000	44,000	15.80	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		850.00000	915,000	15.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		58.00000	50,000	15.68	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		938.00000	1,004,000	15.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		46.00000	39,000	15.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		356.00000	388,000	17.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		364.00000	323,000	17.30	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		15.00000	12,000	17.02	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,357.00000	1,427,000	17.02	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		233.00000	253,000	18.98	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		641.00000	588,000	18.98	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		201.00000	218,000	19.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		759.00000	703,000	19.63	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		182.00000	197,000	20.06	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		840.00000	782,000	20.06	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,120.00000	1,189,000	16.41	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		28.00000	24,000	16.41	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		692.00000	750,000	15.70	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		100.00000	85,000	15.70	0.00	0	4,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		398.00000	433,000	16.91	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		306.00000	268,000	16.91	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		320.00000	348,000	17.71	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	8.20	Put		428.00000	383,000	17.71	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		523.00000	569,000	15.93	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		181.00000	154,000	15.93	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		924.00000	864,000	20.50	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		166.00000	179,000	20.50	0.00	0	5,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.27280	8.19980		18.33	0.00	0	6,256.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,081.00000	1,144,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		81.00000	71,000	15.98	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		1,040.00000	1,101,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		90.00000	78,000	15.93	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,124.00000	1,187,000	16.03	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		74.00000	64,000	16.03	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		98.00000	86,000	15.88	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		998.00000	1,059,000	15.88	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,151.00000	1,093,000	21.14	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		251.00000	266,000	21.14	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		609.00000	646,000	16.75	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		309.00000	273,000	16.75	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		356.00000	378,000	19.38	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		756.00000	705,000	19.38	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,235.00000	1,175,000	21.47	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		235.00000	248,000	21.47	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		909.00000	854,000	20.09	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		309.00000	327,000	20.09	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.37830	8.30650		18.88	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	14/12/2012	Foreign Exchange Future	7.70	Call		865.00000	911,000	16.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		259.00000	233,000	16.56	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		837.00000	881,000	16.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		281.00000	253,000	16.70	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		895.00000	942,000	16.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		239.00000	214,000	16.42	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		404.00000	368,000	17.41	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		710.00000	746,000	17.41	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,163.00000	1,109,000	20.99	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		369.00000	387,000	20.99	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.47330	8.40140		18.99	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		863.00000	904,000	17.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		412.00000	381,000	17.32	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		840.00000	879,000	17.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		439.00000	406,000	17.46	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		888.00000	930,000	17.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		387.00000	357,000	17.18	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,179.00000	1,129,000	20.70	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		480.00000	502,000	20.70	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		796.00000	833,000	17.77	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		495.00000	460,000	17.77	0.00	0	180.00
\$ / R	On	13/12/2013	Foreign Exchange Future			8.69820	8.62690		19.03	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		783.00000	812,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,134.00000	1,092,000	19.57	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		769.00000	797,000	19.67	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,170.00000	1,127,000	19.67	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		798.00000	827,000	19.47	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,099.00000	1,057,000	19.47	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.24310	9.17080		19.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,460.00000	1,496,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		789.00000	753,000	18.13	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,443.00000	1,478,000	18.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		822.00000	785,000	18.28	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,479.00000	1,515,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		758.00000	722,000	17.97	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		514.00000	492,000	17.06	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,685.00000	1,735,000	17.06	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.31720	10.24490		20.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		2,064.00000	2,107,000	19.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,019.00000	990,000	19.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		2,045.00000	2,089,000	19.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,050.00000	1,022,000	19.56	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		2,082.00000	2,127,000	19.33	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		987.00000	960,000	19.33	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future			8.05730	7.98490			16.01	80,573.00	10	801.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		47,506.00000	53,734,000	14.99	14.99	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		4,016.00000	3,004,000	14.99	14.99	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		43,388.00000	49,427,000	14.90	14.90	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		4,898.00000	3,697,000	14.90	14.90	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		51,757.00000	58,152,000	15.07		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		3,267.00000	2,422,000	15.07		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		34,272.00000	29,211,000	16.94		0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		12,762.00000	14,941,000	16.94		0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			8.16500	8.09180		17.49	40,825.00		5	83.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		27,253.00000	29,656,000	18.34		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		53,073.00000	48,156,000	18.34		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		25,865.00000	28,132,000	18.56		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		56,685.00000	51,632,000	18.56		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		28,730.00000	31,275,000	18.13		0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		49,550.00000	44,775,000	18.13		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.54480	12.43930		13.79	288,530.40		23	11,055.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		1,015.00000	1,114,000	15.31		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		26.00000	19,000	15.31		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		967.00000	1,066,000	15.02		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		28.00000	21,000	15.02		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		1,063.00000	1,162,000	15.60		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		24.00000	17,000	15.60		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		920.00000	1,018,000	14.73		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		31.00000	23,000	14.73		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Call		606.00000	689,000	12.69		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.90	Put		67.00000	44,000	12.69		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Call		1,451.00000	1,554,000	17.76		0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.00	Put		12.00000	9,000	17.76		0.00	0	768.00

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	11.80	Call		690.00000	781,000	13.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		51.00000	36,000	13.27	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		340.00000	398,000	13.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		201.00000	153,000	13.37	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,110.00000	1,211,000	15.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		21.00000	16,000	15.89	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,549.00000	1,652,000	18.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		10.00000	7,000	18.28	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		781.00000	875,000	13.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		42.00000	30,000	13.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,353.00000	1,455,000	17.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		14.00000	10,000	17.23	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		531.00000	608,000	12.86	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		92.00000	63,000	12.86	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		568.00000	647,000	12.78	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		79.00000	52,000	12.78	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		227.00000	265,000	13.79	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		338.00000	270,000	13.79	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		552.00000	469,000	14.83	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		141.00000	164,000	14.83	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,153.00000	1,054,000	16.71	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		42.00000	49,000	16.71	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.70100	12.59410		15.31	254,020.00	20	2,865.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		910.00000	986,000	14.04	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		166.00000	135,000	14.04	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	11.90	Call		875.00000	949,000	14.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		181.00000	148,000	14.09	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		946.00000	1,024,000	13.98	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		152.00000	123,000	13.98	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.85660	12.75030		16.37	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		449.00000	480,000	17.50	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,149.00000	1,073,000	17.50	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		437.00000	466,000	17.59	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,187.00000	1,109,000	17.59	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		462.00000	494,000	17.40	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,112.00000	1,037,000	17.40	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10360	0.10370		13.74	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,374.00000	1,364,000	16.83	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	4,000	16.83	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		450.00000	442,000	13.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		80.00000	82,000	13.74	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,370.00000	2,360,000	22.18	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	22.18	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10510	0.10530		18.81	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		367.00000	360,000	18.29	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		637.00000	650,000	18.29	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		161.00000	157,000	21.04	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,431.00000	1,447,000	21.04	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		876.00000	862,000	16.16	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	0.10	Put		146.00000	152,000	16.16	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.45000	10.40720		12.74	11,087,450.00	1,061	23,220.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		391.00000	421,000	12.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		84.00000	71,000	12.47	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		357.00000	384,000	12.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		100.00000	84,000	12.50	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		428.00000	458,000	12.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		71.00000	58,000	12.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,360.00000	1,403,000	16.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		3.00000	3,000	16.38	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		293.00000	317,000	12.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		136.00000	117,000	12.58	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		636.00000	674,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		29.00000	24,000	12.90	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,410.00000	1,452,000	16.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		3.00000	2,000	16.67	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		547.00000	583,000	12.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		40.00000	33,000	12.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		141.00000	152,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		334.00000	302,000	13.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		104.00000	112,000	14.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		447.00000	412,000	14.11	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		264.00000	287,000	12.62	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		157.00000	137,000	12.62	0.00	0	10,200.00

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	11.10	Call		54.00000	57,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		747.00000	707,000	15.82	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		28.00000	29,000	17.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,121.00000	1,079,000	17.92	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		77.00000	83,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		570.00000	533,000	14.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		18.00000	18,000	18.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,361.00000	1,318,000	18.78	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		70.00000	75,000	15.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		613.00000	575,000	15.03	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		870.00000	910,000	13.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		13.00000	10,000	13.83	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		38.00000	40,000	16.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		931.00000	890,000	16.87	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		94.00000	101,000	14.34	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		487.00000	451,000	14.34	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		657.00000	618,000	15.30	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		64.00000	68,000	15.30	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,216.00000	1,174,000	18.27	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		23.00000	24,000	18.27	0.00	0	10,200.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.59600	10.55350		14.60	529,800.00	50	24,649.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		462.00000	481,000	14.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		309.00000	285,000	14.17	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		438.00000	457,000	14.28	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		335.00000	311,000	14.28	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	10.35	Call		487.00000	507,000	14.07	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		284.00000	261,000	14.07	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.74480	10.70450		15.59	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		507.00000	561,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		528.00000	542,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		484.00000	538,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		555.00000	569,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		531.00000	586,000	16.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		502.00000	517,000	16.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.16020	11.13170		15.45	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		821.00000	832,000	15.98	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,182.00000	1,165,000	15.98	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		806.00000	817,000	16.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,217.00000	1,200,000	16.05	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		837.00000	848,000	15.90	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,148.00000	1,131,000	15.90	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			416.07800	415.25100			124,823,400.00	30	0.00
AL7T	On	03/05/2012	Index Future			421.93600	421.10200			126,580,800.00	30	16.00
ALBI	On	02/02/2012	Index Future			378.92800	378.39000			1,462,662,080.00	386	787.00
ALBI	On	03/05/2012	Index Future			384.26300	383.72100			1,483,255,180.00	386	257.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.36540	8.38430		13.22	1,673,080.00	200	23,181.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,137.00000	1,118,000	17.10	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		3.00000	3,000	17.10	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	19/03/2012	Foreign Exchange Future	7.30	Call		1,087.00000	1,069,000	16.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.30	Put		3.00000	4,000	16.74	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Call		1,187.00000	1,168,000	17.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.20	Put		3.00000	3,000	17.46	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Call		988.00000	970,000	16.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.40	Put		4.00000	5,000	16.03	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Call		1,435.00000	1,417,000	19.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.95	Put		1.00000	2,000	19.24	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Call		650.00000	633,000	14.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		16.00000	18,000	14.30	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		939.00000	921,000	15.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		5.00000	6,000	15.67	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,386.00000	1,367,000	18.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		2.00000	2,000	18.89	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,184.00000	2,165,000	22.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	22.25	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		514.00000	496,000	13.69	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		30.00000	31,000	13.69	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.39960	8.41770		14.60	0.00	0	6,933.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		825.00000	808,000	14.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		57.00000	58,000	14.46	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		783.00000	766,000	14.43	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		65.00000	66,000	14.43	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		867.00000	851,000	14.49	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		49.00000	51,000	14.49	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	17/09/2012	Foreign Exchange Future			8.43950	8.45820		15.18	0.00	0	2,298.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		522.00000	509,000	14.90	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		300.00000	306,000	14.90	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		496.00000	483,000	14.97	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		324.00000	330,000	14.97	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		549.00000	536,000	14.84	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		277.00000	283,000	14.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.46750	9.49120		17.22	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,528.00000	2,506,000	16.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		337.00000	339,000	16.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,486.00000	2,464,000	16.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		345.00000	347,000	16.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,569.00000	2,547,000	16.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		328.00000	330,000	16.92	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.95040	7.93050		11.48	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		405.00000	422,000	11.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		25.00000	22,000	11.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		363.00000	379,000	11.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		33.00000	29,000	11.50	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		450.00000	467,000	11.78	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		20.00000	17,000	11.78	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			8.04090	8.02010		12.10	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		202.00000	204,000	12.50	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		332.00000	313,000	12.50	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	18/06/2012	Foreign Exchange Future	8.20	Call		186.00000	188,000	12.71	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		366.00000	347,000	12.71	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		219.00000	222,000	12.30	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		299.00000	281,000	12.30	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.21870	0.19280			0.00	0	100,000.00
CF CANOn	30/03/2012	Can-Do Future			0.10450	0.12250			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future			0.00310	0.07650			0.00	0	12,500.00
CF CANOn	29/02/2012	Can-Do Future			0.12930	0.10810			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future			0.00250	0.00920			0.00	0	19,481.00
CF CANOn	29/02/2012	Can-Do Future			0.04030	0.05880			0.00	0	12,987.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.66870	8.62490		14.37	26,006.10	3	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		214.00000	227,000	14.30	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		189.00000	158,000	14.30	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		193.00000	202,000	14.37	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		218.00000	183,000	14.37	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		239.00000	255,000	14.23	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		164.00000	136,000	14.23	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.80010	8.75580		16.79	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		267.00000	270,000	17.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		611.00000	570,000	17.83	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		253.00000	256,000	18.01	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	18/06/2012	Foreign Exchange Future		9.15	Put		647.00000	606,000	18.01	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Call		281.00000	285,000	17.66	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future		9.05	Put		575.00000	535,000	17.66	0.00	0	0.00
CRD1 On	02/02/2012	Index Future				167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES23 On	25/01/2023	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES26 On	02/04/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
ES33 On	15/09/2033	Price Contribution				100.00000	100.00000			0.00	0	0.00
GOVI On	02/02/2012	GOVI				379.91200	379.33900			0.00	0	185.00
GOVI On	02/02/2012	GOVI		369.00	Call		103,390.00000	109,120,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Call		103,290.00000	109,020,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Call		103,490.00000	109,220,000		0.00	0	0.00
GOVI On	02/02/2012	GOVI		368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI				385.26100	384.68300			0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Call		26,830.00000	32,610,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Call		26,730.00000	32,510,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	Call		26,930.00000	32,710,000		0.00	0	0.00
GOVI On	03/05/2012	GOVI		381.99	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
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			167.95300	167.89100			673,491,530.00	401	112.00
IGOV	On	03/05/2012	Index Future			170.31800	170.25700			682,975,180.00	401	401.00
ILBI	On	02/02/2012	Index Future			455.11000	455.11000			0.00	0	88.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.62000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.63000	5.65000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.67000	5.69000			0.00	0	2,890.00
JIBAR F	On	18/07/2012	Jibar Tradeable Future			5.71000	5.72000			0.00	0	0.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			5.78000	5.80000			0.00	0	44,760.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			5.92000	5.95000			0.00	50	940.00
JIBAR F	On	20/03/2013	Jibar Tradeable Future			6.07000	6.11000			0.00	0	790.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.27000	6.32000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.51000	6.55000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.71000	6.75000			0.00	0	500.00
JN02	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN10	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN10	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN10	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN10	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.48760	6.48330		10.96	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Call		238.00000	241,000	11.22	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Put		38.00000	37,000	11.22	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Call		230.00000	234,000	11.21	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Put		40.00000	40,000	11.21	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Call		246.00000	249,000	11.24	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Put		36.00000	35,000	11.24	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.53680	6.53320		13.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Call		352.00000	354,000	13.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Put		119.00000	117,000	13.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Call		320.00000	323,000	13.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Put		137.00000	136,000	13.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Call		385.00000	388,000	13.32	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Put		102.00000	101,000	13.32	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			373.05200	372.68100			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Put		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	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
R157	On	02/02/2012	Bond Future			6.65200	6.67300		3.15	0.00	0	10,961.00
R157	On	02/02/2012	Bond Future	8.50	Call		6,308.00000	6,383,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		6,474.00000	6,549,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,141.00000	6,216,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.28	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		98.00000	107,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		538.00000	472,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		2,434.00000	2,359,000	3.00	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.00	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		1,342.00000	1,415,000	3.19	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		5.00000	3,000	3.19	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		1,524.00000	1,449,000	3.05	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		2.00000	2,000	3.05	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		834.00000	762,000	3.09	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		34.00000	37,000	3.09	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		223.00000	245,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		305.00000	252,000	3.13	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		1,864.00000	1,939,000	3.20	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.20	Put		0.00000	0,000	3.20	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.73700	6.76000		3.27	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Call		4,830.00000	4,905,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		12.00000	10,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		4,986.00000	5,061,000	3.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/05/2012	Bond Future	8.30	Put		10.00000	9,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		4,675.00000	4,750,000	3.54	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		14.00000	13,000	3.54	0.00	0	0.00
R157	On	02/08/2012	Bond Future			6.78800	6.81200		3.87	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		3,907.00000	3,966,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		328.00000	313,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,030.00000	4,090,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		303.00000	289,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		3,785.00000	3,843,000	4.18	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		353.00000	338,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.83400	6.86100		4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		1,879.00000	1,918,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,487.00000	1,450,000	4.02	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		1,963.00000	2,003,000	4.04	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Put		1,431.00000	1,394,000	4.04	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		1,802.00000	1,840,000	4.01	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,551.00000	1,513,000	4.01	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	02/02/2012	Bond Future			8.31000	8.33100		12.01	0.00	0	29,275.00
R186	On	02/02/2012	Bond Future	9.00	Call		6,140.00000	6,338,000	12.35	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		4.00000	1,000	12.35	0.00	0	100.00

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		6,578.00000	6,778,000	12.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		2.00000	1,000	12.38	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		5,701.00000	5,897,000	12.32	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7.00000	3,000	12.32	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		5,735.00000	5,533,000	11.50	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		5.00000	4,000	11.50	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		16,556.00000	16,356,000	11.33	0.00	0	0.00
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.33	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		3,308.00000	3,106,000	11.67	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		91.00000	90,000	11.67	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		35,985.00000	36,186,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		107,760.00000	107,960,000	12.69	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.69	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.39100	8.41300		12.20	0.00	0	142.00
R186	On	03/05/2012	Bond Future	9.00	Call		6,475.00000	6,621,000	12.58	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		1,168.00000	1,108,000	12.58	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		6,809.00000	6,958,000	12.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		1,066.00000	1,009,000	12.62	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		6,147.00000	6,289,000	12.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		1,278.00000	1,214,000	12.54	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		6,150.00000	5,988,000	11.82	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,211.00000	1,255,000	11.82	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		4,195.00000	4,060,000	12.01	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,179.00000	2,250,000	12.01	0.00	0	750.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2012	Bond Future	8.50	Call		3,517.00000	3,617,000	12.20	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		2,708.00000	2,602,000	12.20	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		5,510.00000	5,643,000	12.47	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,525.00000	1,453,000	12.47	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.46100	8.48300		14.05	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		6,142.00000	6,252,000	14.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,728.00000	3,636,000	14.34	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Call		6,412.00000	6,524,000	14.40	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		3,554.00000	3,463,000	14.40	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		5,877.00000	5,983,000	14.28	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,909.00000	3,813,000	14.28	0.00	0	0.00
R186	On	01/11/2012	Bond Future			8.52700	8.55000		14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		6,926.00000	7,034,000	14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		5,143.00000	5,043,000	14.36	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		7,182.00000	7,293,000	14.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,959.00000	4,862,000	14.42	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		6,686.00000	6,792,000	14.33	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		5,345.00000	5,243,000	14.33	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	02/02/2012	Bond Future			218.92897	218.92717			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	02/02/2012	Bond Future	218.00	Call		927.00000	929,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		877.00000	879,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		977.00000	979,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			248.08887	247.84336			0.00	0	965.00
R197	On	02/02/2012	Bond Future	237.00	Call		10,843.00000	11,089,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		10,793.00000	11,039,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		10,893.00000	11,139,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	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	02/02/2012	Bond Future			6.20300	6.22300		2.53	0.00	0	3,124.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,296.00000	5,350,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,423.00000	5,477,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,170.00000	5,224,000	2.61	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.61	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.25600	6.27900		2.62	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Call		3,565.00000	3,621,000	2.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/05/2012	Bond Future	7.75	Put		8.00000	7,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		3,682.00000	3,738,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		6.00000	5,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,448.00000	3,504,000	2.83	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		9.00000	8,000	2.83	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.26500	6.29000		3.13	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		2,876.00000	2,922,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		202.00000	191,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Call		2,968.00000	3,015,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		185.00000	176,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		2,784.00000	2,830,000	3.39	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		218.00000	208,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.25200	6.28000		3.25	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,504.00000	1,534,000	3.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		1,061.00000	1,034,000	3.35	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,566.00000	1,597,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		1,022.00000	996,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,442.00000	1,471,000	3.33	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		1,099.00000	1,071,000	3.33	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	02/02/2012	Bond Future			186.89659	186.88236			0.00	0	36,743.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,882.00000	9,897,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Call		9,832.00000	9,847,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		9,932.00000	9,947,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.32200	7.37400		5.57	0.00	0	3,569.00
R203	On	02/02/2012	Bond Future	8.75	Call		6,141.00000	6,382,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		6,355.00000	6,597,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		5,926.00000	6,167,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	5.89	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		1,994.00000	1,756,000	5.38	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		7.00000	10,000	5.38	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		921.00000	721,000	5.46	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		111.00000	152,000	5.46	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		338.00000	440,000	5.52	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		449.00000	310,000	5.52	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.95	Call		2,628.00000	2,868,000	5.71	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		1.00000	0,000	5.71	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.41500	7.46900		5.88	0.00	0	259.00
R203	On	03/05/2012	Bond Future	8.75	Call		5,575.00000	5,802,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		76.00000	63,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		5,772.00000	6,000,000	6.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/05/2012	Bond Future	8.80	Put		66.00000	54,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		5,380.00000	5,605,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		89.00000	74,000	6.36	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		2,591.00000	2,411,000	5.72	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		483.00000	543,000	5.72	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		2,114.00000	1,951,000	5.77	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		686.00000	763,000	5.77	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,246.00000	1,362,000	5.86	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		1,330.00000	1,206,000	5.86	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,168.00000	2,328,000	6.02	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		711.00000	631,000	6.02	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.48700	7.54400		6.76	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		4,718.00000	4,903,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		752.00000	694,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		4,872.00000	5,060,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		703.00000	649,000	7.25	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		4,560.00000	4,742,000	7.23	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		796.00000	736,000	7.23	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.55900	7.61900		6.80	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Call		2,799.00000	2,929,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		2,269.00000	2,155,000	6.95	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		2,915.00000	3,049,000	6.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		2,183.00000	2,073,000	6.98	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		2,684.00000	2,811,000	6.92	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		2,356.00000	2,239,000	6.92	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	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	02/02/2012	Bond Future			7.60700	7.64300		7.05	0.00	0	3,526.00
R204	On	02/02/2012	Bond Future	9.00	Call		6,925.00000	7,117,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		7,169.00000	7,361,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		6,680.00000	6,873,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	1,000	7.46	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		2,139.00000	1,949,000	6.84	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		17.00000	19,000	6.84	0.00	0	540.00
R204	On	02/02/2012	Bond Future	8.00	Call		1,912.00000	2,089,000	7.15	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		31.00000	16,000	7.15	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		186.00000	220,000	6.95	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		952.00000	794,000	6.95	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.69900	7.73700		7.27	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Call		5,285.00000	5,456,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		231.00000	206,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		5,499.00000	5,673,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		204.00000	182,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		5,069.00000	5,239,000	7.78	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		257.00000	231,000	7.78	0.00	0	0.00
R204	On	02/08/2012	Bond Future			7.77600	7.81500		8.39	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		4,573.00000	4,706,000	8.85	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	02/08/2012	Bond Future	8.50	Put		1,236.00000	1,174,000	8.85	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		4,746.00000	4,882,000	8.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		1,170.00000	1,112,000	8.88	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		4,403.00000	4,533,000	8.82	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		1,305.00000	1,240,000	8.82	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.84900	7.89000		8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,357.00000	3,459,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,831.00000	2,736,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Call		3,492.00000	3,596,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,728.00000	2,635,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,229.00000	3,329,000	8.49	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,941.00000	2,844,000	8.49	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	02/02/2012	Bond Future			6.02300	6.03900		1.59	0.00	0	300.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,516.00000	3,545,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,604.00000	3,633,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,428.00000	3,458,000	1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.61	0.00	0	0.00
R206	On	03/05/2012	Bond Future			6.07900	6.09700		1.67	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	03/05/2012	Bond Future	7.50	Call		2,223.00000	2,252,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.50	Put		3.00000	3,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,300.00000	2,329,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		2.00000	2,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,146.00000	2,174,000	1.75	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		4.00000	3,000	1.75	0.00	0	0.00
R206	On	02/08/2012	Bond Future			6.06500	6.08500		1.99	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,712.00000	1,734,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		127.00000	121,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,769.00000	1,792,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		116.00000	112,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,655.00000	1,678,000	2.12	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		137.00000	132,000	2.12	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.99200	6.01600		2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		743.00000	756,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		761.00000	747,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		775.00000	788,000	2.07	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		736.00000	721,000	2.07	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		714.00000	726,000	2.06	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		790.00000	774,000	2.06	0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.81600	7.85300		7.26	0.00	0	43,445.00
R207	On	02/02/2012	Bond Future	9.00	Call		6,265.00000	6,476,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.05	Call		6,526.00000	6,738,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	1,000	7.74	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,003.00000	6,214,000	7.72	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.72	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		2,921.00000	2,710,000	6.95	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		2.00000	2,000	6.95	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		1,257.00000	1,068,000	7.09	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		92.00000	114,000	7.09	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		452.00000	541,000	7.19	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		469.00000	347,000	7.19	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		3,599.00000	3,810,000	7.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	7.50	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.90800	7.94600		8.46	0.00	0	50.00
R207	On	03/05/2012	Bond Future	8.75	Call		4,724.00000	4,896,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		402.00000	363,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		4,944.00000	5,119,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		361.00000	326,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		4,506.00000	4,675,000	8.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		446.00000	404,000	8.85	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Put		3,462.00000	3,302,000	8.20	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		668.00000	719,000	8.20	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,677.00000	2,537,000	8.29	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,022.00000	1,092,000	8.29	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		1,896.00000	2,002,000	8.46	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,598.00000	1,493,000	8.46	0.00	0	800.00

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	8.30	Call		2,895.00000	3,032,000	8.63	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		961.00000	888,000	8.63	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.98600	8.02500		9.73	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,107.00000	5,252,000	10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,309.00000	1,244,000	10.30	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		5,294.00000	5,442,000	10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		1,241.00000	1,179,000	10.34	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		4,922.00000	5,065,000	10.26	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,379.00000	1,313,000	10.26	0.00	0	0.00
R207	On	01/11/2012	Bond Future			8.05700	8.09800		9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		3,808.00000	3,922,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		3,019.00000	2,918,000	9.95	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		3,955.00000	4,072,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,908.00000	2,811,000	9.98	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		3,669.00000	3,780,000	9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		3,138.00000	3,035,000	9.93	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	02/02/2012	Bond Future			7.86000	7.89100		7.65	0.00	0	14,050.00
R208	On	02/02/2012	Bond Future	9.00	Call		6,491.00000	6,681,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		6,770.00000	6,960,000	8.19	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	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.19	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		6,211.00000	6,401,000	8.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.16	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		2,757.00000	2,566,000	7.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		4.00000	4,000	7.34	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		1,279.00000	1,107,000	7.48	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		99.00000	117,000	7.48	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		505.00000	586,000	7.59	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		450.00000	341,000	7.59	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		3,929.00000	4,119,000	7.95	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	7.95	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			7.94300	7.97500		9.32	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	9.00	Call		6,117.00000	6,286,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		239.00000	217,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		6,363.00000	6,534,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		211.00000	190,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		5,871.00000	6,037,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		269.00000	243,000	9.92	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		3,602.00000	3,455,000	9.06	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		707.00000	752,000	9.06	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,756.00000	2,628,000	9.16	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,094.00000	1,157,000	9.16	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,053.00000	2,150,000	9.35	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,606.00000	1,512,000	9.35	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,151.00000	3,277,000	9.54	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	03/05/2012	Bond Future	8.35	Put		944.00000	878,000	9.54	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			8.01100	8.04500		10.73	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		5,458.00000	5,594,000	11.41	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,458.00000	1,395,000	11.41	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		5,658.00000	5,797,000	11.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,382.00000	1,323,000	11.45	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,259.00000	5,393,000	11.36	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,535.00000	1,470,000	11.36	0.00	0	0.00
R208	On	01/11/2012	Bond Future			8.07800	8.11200		10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		3,952.00000	4,054,000	10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		3,170.00000	3,079,000	10.97	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,113.00000	4,218,000	11.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Put		3,050.00000	2,962,000	11.01	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		3,802.00000	3,901,000	10.95	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		3,303.00000	3,208,000	10.95	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
R209	On	02/02/2012	Bond Future			8.70400	8.71000		16.24	0.00	0	2,890.00
R209	On	02/02/2012	Bond Future	9.00	Call		2,416.00000	2,436,000	16.46	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		146.00000	117,000	16.46	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		2,751.00000	2,777,000	16.51	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	02/02/2012	Bond Future	9.05	Put		100.00000	78,000	16.51	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,094.00000	2,106,000	16.42	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		207.00000	171,000	16.42	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.77400	8.78000		16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Call		3,529.00000	3,546,000	16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.00	Put		1,819.00000	1,789,000	16.50	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		3,763.00000	3,782,000	16.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,674.00000	1,645,000	16.55	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,302.00000	3,318,000	16.46	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,975.00000	1,944,000	16.46	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.83500	8.84100		19.00	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		5,932.00000	5,952,000	19.37	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,839.00000	2,812,000	19.37	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,164.00000	6,185,000	19.44	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,707.00000	2,681,000	19.44	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		5,704.00000	5,723,000	19.30	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,978.00000	2,950,000	19.30	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.89400	8.90000		19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,458.00000	5,475,000	19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,691.00000	4,662,000	19.42	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		5,666.00000	5,683,000	19.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,520.00000	4,491,000	19.50	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,264.00000	5,281,000	19.38	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,879.00000	4,850,000	19.38	0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	02/02/2012	Bond Future			139.46610	139.45534			0.00	0	755.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,455.00000	8,466,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		8,405.00000	8,416,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		8,505.00000	8,516,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	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	02/02/2012	Bond Future			116.63755	116.63327			0.00	0	480.00
R211	On	02/02/2012	Bond Future	110.50	Call		6,133.00000	6,138,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		6,083.00000	6,088,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		6,183.00000	6,188,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			113.74320	113.73515			0.00	0	2,677.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/02/2012	Bond Future	108.50	Call		5,235.00000	5,243,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		5,185.00000	5,193,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		5,285.00000	5,293,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	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	02/02/2012	Bond Future			8.69000	8.69600		14.60	0.00	0	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		2,552.00000	2,573,000	14.80	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		133.00000	105,000	14.80	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		2,898.00000	2,926,000	14.84	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		91.00000	70,000	14.84	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,218.00000	2,233,000	14.76	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		189.00000	156,000	14.76	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.76600	8.77200		14.83	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Call		4,885.00000	4,909,000	15.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		1,182.00000	1,158,000	15.05	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,156.00000	5,181,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		1,080.00000	1,057,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		4,619.00000	4,642,000	15.01	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		1,291.00000	1,266,000	15.01	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.83100	8.83700		17.08	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,045.00000	6,065,000	17.42	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,873.00000	2,845,000	17.42	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	02/08/2012	Bond Future	9.30	Call		6,283.00000	6,304,000	17.49	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,739.00000	2,712,000	17.49	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Call		5,810.00000	5,829,000	17.35	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		3,012.00000	2,984,000	17.35	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.89600	8.90200		17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		5,527.00000	5,544,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,768.00000	4,738,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		5,739.00000	5,756,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,596.00000	4,566,000	17.53	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,330.00000	5,346,000	17.43	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,957.00000	4,926,000	17.43	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
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future			1.27010	1.25870		15.84	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Call		680.00000	771,000	15.62	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.20	Put		93.00000	70,000	15.62	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Call		359.00000	420,000	15.84	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.25	Put		272.00000	219,000	15.84	0.00	0	0.00
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Call		1,109.00000	1,219,000	16.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO	On	19/03/2012	Foreign Exchange Future	1.15	Put		22.00000	18,000	16.19	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future			1.28690	1.27540		17.85	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Call		1,354.00000	1,452,000	16.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.15	Put		100.00000	83,000	16.05	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Call		980.00000	1,062,000	16.45	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.20	Put		226.00000	193,000	16.45	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Call		1,803.00000	1,910,000	17.03	0.00	0	0.00
YUAN/FO	On	18/06/2012	Foreign Exchange Future	1.10	Put		49.00000	41,000	17.03	0.00	0	0.00

Total for Derivatives : **4,808,355,609.30** **32,892** **1,220,430.00**

i-Bonds

1BG4A	On	21/03/2012	Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A	On	21/03/2012	Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B	On	21/03/2012	Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C	On	21/03/2012	Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D	On	21/03/2012	Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E	On	21/03/2012	Spot Bond			8.80000	8.80000			0.00	0	0.00
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			2,800,000,000,000.00	28,000,000	14,000,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			1,300,000,000,000.00	13,000,000	6,500,000.00
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
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCP3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN08	On	17/03/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN09	On	17/03/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015	Spot Bond			100.00000	100.00000			600,000,000,000.00	6,000,000	3,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			300,000,000.00	3,000	3,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			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			100,000,000.00	1,000	1,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	10,000,000.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			140,000,000,000.00	1,400,000	700,000.00
ABLC05	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000			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
ABN04	On	16/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			1,300,200,000,000.00	13,002,000	6,500,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,300,300,000,000.00	13,003,000	6,500,000.00
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	1,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00
ACL029	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL038On	16/10/2012	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
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL074On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL077On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	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
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000				0.00	0	20,000,000.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000				0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
ACL108On	28/03/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL112On	15/03/2012	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
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	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
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL143On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL145On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL146	On	30/11/2013			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012			100.00000	100.00000			0.00	0	0.00
ADB015	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB025	On	14/12/2012			100.00000	100.00000			0.00	0	0.00
ADB035	On	09/04/2013			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019			100.00000	100.00000			1,700,000,000,000.00	17,000,000	8,000,000.00
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			2,800,100,000,000.00	28,001,000	14,000,000.00
AIR03U	On	26/10/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04U	On	26/10/2029			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015			100.00000	100.00000			200,000,000.00	2,000	2,000.00
BAW3	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017			100.00000	100.00000			0.00	0	0.00
BAW9	On	03/02/2014			100.00000	100.00000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA2	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB0	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC1	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD1	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD2	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD3	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD4	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD5	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD6	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BCP2	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012			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
BD0202On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310AOn	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310EOn	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310COn	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311AOn	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311COn	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311LOn	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311EOn	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311FOn	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BEER0On	19/07/2012	Spot Bond			100.00000	100.00000		2,400,000,000,000.00	24,000,000	6,000,000.00	
BG22AOn	21/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BG22A2On	21/07/2016	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
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32Y	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014			100.00000	100.00000		600,400,000,000.00		6,004,000	3,000,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BIDC14	On	26/10/2012			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032			100.00000	100.00000			0.00	0	0.00
BLG1A6	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
BMWF0	On	15/06/2012			100.00000	100.00000			0.00	0	0.00
BMWF0	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	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		800,100,000,000.00	8,001,000,000.00	8,001,000	4,000,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000,000.00	2,000	2,000.00
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
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000		2,600,300,000,000.00	26,003,000,000.00	26,003,000	13,000,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000		200,000,000,000.00	2,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000		13,200,000,000,000.00	132,000,000,000.00	132,000,000	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	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	17,000,000.00
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
CLN115	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116	On	31/08/2013	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
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	16,000,000.00
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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	15,000,000.00
CLN138	On	31/08/2013			100.00000	100.00000			0.00	0	0.00
CLN140	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN141	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
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
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	11,000,000.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	15,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
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
CLN172	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN173	On	25/11/2012			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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN177	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
CLN178	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
CLN179	On	20/03/2016			100.00000	100.00000			0.00	0	0.00
CLN180	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN181	On	26/05/2012			100.00000	100.00000			0.00	0	0.00
CLN182	On	02/06/2012			100.00000	100.00000			0.00	0	0.00
CLN183	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN184	On	01/07/2021			100.00000	100.00000			0.00	0	0.00
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
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond			2.76000	2.76000			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond			8.25000	8.25000			0.00	0	0.00
CLN195	On 15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN197	On 15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond			2.40000	2.40000			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN201	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN202	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN203	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN204	On 20/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN205	On 24/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN206	On 20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN207	On 21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN208	On 30/03/2012	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
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN220	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
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
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	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
CLNF05	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018			100.00000	100.00000		800,400,000,000.00	8,004,000	2,000,000.00	
COJ05	On	05/06/2023			100.00000	100.00000			0.00	0	0.00
COJ06	On	09/12/2015			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012			100.00000	100.00000			0.00	0	0.00
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500		2,937,500,000.00	500,000	500,000.00	
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			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
DENG2	On	05/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016	Spot Bond			100.00000	100.00000			3,800,000,000,000.00	38,000,000	19,000,000.00
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			28,600,900,000,000.00	286,009,000	82,042,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			47,600,100,000,000.00	476,001,000	123,201,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			4,236,600,000,000.00	42,366,000	16,061,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	10,000,000.00
EGL01	On	31/07/2012	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02	On	11/03/2021			100.00000	100.00000			0.00	0	3,000,000.00
EPF001	On	19/08/2015			100.00000	100.00000			0.00	0	5,500,000.00
EQ149	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ156	On	07/09/2012			100.00000	100.00000			0.00	0	0.00
EQ159	On	30/01/2012			100.00000	100.00000			0.00	0	0.00
EQ160	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
EQ161	On	13/02/2012			6.16900	6.16900			0.00	0	0.00
EQ162	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
EQ163	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
EQ164	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
EQ166	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
EQ167	On	16/04/2012			100.00000	100.00000		1,600,000,000,000.00		16,000,000	4,000,000.00
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	17/11/2012			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
ERS3A	On	17/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3B	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERS3C	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		9,200,000,000,000.00	92,000,000	92,000,000	50,001,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		10,619,027,750,000.00	1,148,003,000	1,148,003,000	283,003,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		4,500,000,000,000.00	450,000,000	450,000,000	599,076,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		580,994,200,000.00	74,012,000	74,012,000	37,012,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		6,165,127,500,000.00	822,017,000	822,017,000	529,017,000.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013			8.37500	8.37500			0.00	0	0.00
FR2D3	On	15/08/2013			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014			100.00000	100.00000		900,000,000,000.00		9,000,000	4,500,000.00
FRB05	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRB06	On	05/11/2012			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
FRB08	On	10/06/2016			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22	On	31/01/2022			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023			100.00000	100.00000			0.00	0	0.00
FRBI28	On	31/03/2028			100.00000	100.00000			0.00	0	0.00
FRBI33	On	07/12/2033			100.00000	100.00000			0.00	0	0.00
FRBN04	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN06	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBN07	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020			100.00000	100.00000			0.00	0	0.00
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	25/11/2012	Spot Bond			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC73	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016			4.73000	4.73000			0.00	0	0.00
FRC81	On	20/12/2012			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012			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
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B1	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B2	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR115	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			320,100,000,000.00	3,201,000	1,600,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			100,600,000,000.00	1,006,000	506,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVEX	On	09/05/2047			100.00000	100.00000			0.00	0	0.00
GPT11	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GPT2C	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GR1A2	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRA28	On	01/09/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRA29	On	15/03/2012			100.00000	100.00000			0.00	0	0.00
GRB85	On	25/01/2013			100.00000	100.00000			0.00	0	0.00
GRB86	On	26/04/2012			100.00000	100.00000		15,725,000,000,000.00		157,250,000	157,250,000.00
GRD16	On	18/01/2013			100.00000	100.00000			0.00	0	0.00
GRD16	On	06/02/2012			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
GRD16	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
GRD16	On	18/04/2012			100.00000	100.00000			0.00	0	0.00
GRDB1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRDC1	On	10/01/2018			100.00000	100.00000			0.00	0	0.00
GRN1A	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1B	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1C	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRN1D	On	18/11/2012			100.00000	100.00000			0.00	0	0.00
GRT01	On	08/12/2014			100.00000	100.00000			0.00	0	0.00
GRT02	On	13/05/2016			100.00000	100.00000			0.00	0	0.00
GRT03	On	15/10/2015			100.00000	100.00000			0.00	0	0.00
GRT04	On	15/09/2016			100.00000	100.00000			0.00	0	0.00
GSIZ16	On	23/09/2016			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
HMS1B	On	19/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000		7,110,800,000,000.00		71,108,000	35,554,000.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1F	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1G	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2	On	31/07/2020	Spot Bond			100.00000	100.00000		5,400,500,000,000.00		54,005,000	28,005,000.00
HWAY2	On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2	On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000		3,200,100,000,000.00		32,001,000	16,001,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	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
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000		2,000,000,000,000.00		20,000,000	10,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	17,000,000.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000		4,000,000,000,000.00		40,000,000	20,000,000.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	300,000.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			600,300,000,000.00	6,003,000	3,000,000.00
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
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	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			3,202,830,000,000.00	32,028,300	16,014,150.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
IND132	On	10/08/2012	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
IND147	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012			100.00000	100.00000			0.00	0	0.00
IND207	On	14/02/2012			100.00000	100.00000		10,000,000,000,000.00		100,000,000	50,000,000.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000		26,300,000,000,000.00		263,000,000	195,000,000.00
IND217	On	24/04/2012			100.00000	100.00000		77,000,000,000,000.00		770,000,000	508,000,000.00
IND218	On	02/05/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND219	On	08/05/2012			100.00000	100.00000			0.00	0	0.00
IND220	On	15/05/2012			100.00000	100.00000			0.00	0	0.00
IND221	On	22/05/2012			100.00000	100.00000			0.00	0	0.00
IND222	On	29/05/2012			100.00000	100.00000			0.00	0	0.00
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			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
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
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
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			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
ING30	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	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
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
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	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			200,000,000.00	2,000	2,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			11,400,300,000,000.00	114,003,000	29,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000			0.00	0	75,000,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000		251,200,000,000.00		2,512,000	1,256,000.00
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
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	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
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			300,000,000.00	3,000,000	3,000,000.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	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
IVA220	On	17/05/2012			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012			100.00000	100.00000			0.00	0	0.00
IVA223	On	07/06/2012			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA236	On	06/09/2012			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012			100.00000	100.00000			0.00	0	0.00
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000		4,800,000,000,000.00		48,000,000	24,000,000.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
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		940,000,000,000.00		9,400,000	4,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			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
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	0.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2014			100.00000	100.00000		20,400,000,000,000.00	204,000,000	102,000,000.00	
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			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
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000			27,960,000,000,000.00	279,600,000	74,800,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,200,200,000,000.00	32,002,000	16,000,000.00
MTN02	On	13/07/2014			100.00000	100.00000			400,500,000,000.00	4,005,000	2,000,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			700,300,000,000.00	7,003,000	3,500,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			50,000,000,000.00	500,000	500,000.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			400,000,000,000.00	4,000,000	1,000,000.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000			0.00	0	0.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,600,300,000,000.00		16,003,000	8,000,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A	On	09/09/2019	Spot Bond			100.00000	100.00000			1,200,100,000,000.00	12,001,000	6,000,000.00
NBK4	On	28/10/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			1,800,500,000,000.00	18,005,000	9,000,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4:On 22/09/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 20/10/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 25/02/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4:On 12/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 25/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 26/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 31/03/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 07/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 15/04/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN5:On 01/06/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 30/11/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 02/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 08/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6:On 25/01/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NCLN6	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013			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		700,000,000,000.00		7,000,000	3,500,000.00
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
NET41	On	16/02/2012	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
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
NQ1A1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
NQ1B1	On	22/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1	On	22/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
NQ1C1	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1A	On	22/11/2012			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	22/11/2012			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	22/11/2012			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		6,000,000,000,000.00		60,000,000	30,000,000.00
NRA01	On	30/04/2014			100.00000	100.00000		30,300,000,000,000.00		303,000,000	73,000,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,000,000,000,000.00		10,000,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		7,400,300,000,000.00		74,003,000	74,003,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02	On	31/05/2023			100.00000	100.00000			63,600,000,000,000.00	636,000,000	243,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000			11,400,000,000,000.00	114,000,000	109,000,000.00
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
NTC12	On	25/08/2016			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			11,700,600,000,000.00	117,006,000	55,500,000.00
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
OTCA1	On	31/10/2012			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
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
PR2B4EOn	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
PR2C4EOn	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
PR2D4EOn	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
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	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
PRP2A	On	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.64000	6.66000		264,869,341,040,000.00	39,889,961,000	14,343,011,000.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.30000	8.32000		80,113,978,746,800.00	9,652,286,596	9,266,965,000.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.56934	218.53477		62,510,831,240,000.00	286,000,000	591,500,000.00	
R197	On	07/12/2023	Spot Bond			2.20000	2.21000		2,732,884,000,000.00	1,242,220,000	454,998,000.00	
R201	On	21/12/2014	Spot Bond			6.19500	6.21500		43,239,563,850,630.00	6,979,752,034	3,381,594,630.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		7,025,856,000,000.00	3,054,720,000	1,748,068,303.00	
R203	On	15/09/2017	Spot Bond			7.31000	7.36000		101,393,311,140,000.00	13,870,494,000	7,150,370,000.00	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	21/12/2018	Spot Bond			7.59500	7.63000			88,667,556,768,630.00	11,674,464,354	5,305,630,016.00
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00
R206	On	15/01/2014	Spot Bond			6.01500	6.03000			54,938,604,000,000.00	9,133,600,000	4,796,750,000.00
R207	On	15/01/2020	Spot Bond			7.80500	7.84000			152,962,734,715,630.00	19,598,044,166	9,635,081,802.00
R208	On	31/03/2021	Spot Bond			7.85000	7.88000			171,477,994,330,800.00	21,844,330,488	9,237,983,000.00
R209	On	31/03/2036	Spot Bond			8.69500	8.70000			180,521,103,380,000.00	20,761,484,000	8,526,792,000.00
R210	On	31/03/2028	Spot Bond			2.35000	2.35000			4,033,070,000,000.00	1,716,200,000	1,555,461,000.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000			481,950,000,000.00	535,500,000	159,579,000.00
R212	On	31/01/2022	Spot Bond			2.15000	2.15000			5,315,316,000,000.00	2,472,240,000	705,412,069.00
R213	On	28/02/2031	Spot Bond			8.68000	8.68500			31,836,981,400,000.00	3,667,855,000	1,581,069,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			75,127,000,000,000.00	11,558,000,000	3,135,295,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000				0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000				0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000				0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000				0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000				0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000				0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	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
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			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	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
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
RP004	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016			5.25000	5.25000			0.00	0	0.00
RPP01L	On	31/08/2018			100.00000	100.00000			0.00	0	0.00
RPP02L	On	12/09/2012			100.00000	100.00000			0.00	0	0.00
RPP03L	On	10/10/2012			100.00000	100.00000			0.00	0	0.00
RPP04L	On	07/10/2016			100.00000	100.00000			0.00	0	0.00
RPP05L	On	21/01/2013			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
SA060L	On	26/01/2012			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		5,360,000,000,000.00		53,600,000	26,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			0.00	0	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000		3,400,000,000,000.00		34,000,000	17,000,000.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000		400,200,000,000.00		4,002,000	2,000,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000		1,300,000,000,000.00		13,000,000	6,500,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	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	22/09/2018	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000		500,200,000,000.00		5,002,000	2,500,000.00
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	40,000,000.00
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
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	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
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			1,700,000,000,000.00	17,000,000	8,500,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	2,000.00
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN835	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN866	On	19/01/2013			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012			100.00000	100.00000			0.00	0	0.00
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012			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
SYN88	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN88	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN89	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014			100.00000	100.00000			0.00	0	0.00
TFS06	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015			100.00000	100.00000			0.00	0	500,000.00
TFS84	On	28/07/2016			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012			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
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	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
THE7A1	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7A2	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016	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
THE9A5	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A6	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000		600,200,000,000.00		6,002,000	2,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000		201,000,400,000,000.00		2,010,004,000	1,005,004,000.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000		75,235,746,000,000.00		752,357,460	272,445,794.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000		28,400,000,000,000.00		284,000,000	99,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000		49,000,000,000,000.00		490,000,000	171,200,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			11,200,900,000,000.00	112,009,000	32,009,000.00
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
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			200,000,000,000.00	2,000,000	1,000,000.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			3,000,000,000,000.00	30,000,000	15,000,000.00
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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
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
VOD00	On	28/02/2012	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		12,400,000,000,000.00	124,000,000	62,001,000.00	
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,600,000,000,000.00	116,000,000	128,000,000.00	
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,600,000,000,000.00	66,000,000	33,000,000.00	
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		13,800,000,000,000.00		138,000,000	42,000,000.00
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
Total for j-Bonds :							2,287,359,039,562,490.00	189,814,112,398	89,327,136,764.00
Grand Total:							2,287,363,847,918,100.00	19,814,145,290	89,328,357,194.00