



Daily MTM Report

Daily summary for: 03/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			6.69090	6.70950		13.65	54,765,016.50	8,185	272,019.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		10.00000	6,000	20.83	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,301.00000	1,315,000	20.83	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		9.00000	6,000	21.11	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,350.00000	1,365,000	21.11	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		10.00000	7,000	20.56	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,251.00000	1,266,000	20.56	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,796.00000	1,812,000	23.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		5.00000	3,000	23.59	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,791.00000	3,809,000	30.27	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.27	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		629.00000	640,000	16.96	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		38.00000	31,000	16.96	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,696.00000	1,712,000	23.04	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		5.00000	3,000	23.04	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		815.00000	828,000	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		24.00000	19,000	18.07	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		863.00000	876,000	18.35	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		22.00000	17,000	18.35	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		911.00000	924,000	18.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		20.00000	15,000	18.62	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		584.00000	594,000	16.69	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		43.00000	35,000	16.69	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		452.00000	461,000	15.86	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		61.00000	52,000	15.86	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		721.00000	733,000	17.52	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		30.00000	24,000	17.52	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		495.00000	505,000	16.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		54.00000	46,000	16.14	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		675.00000	686,000	17.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		34.00000	27,000	17.24	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		48.00000	40,000	16.41	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		539.00000	549,000	16.41	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		255.00000	262,000	14.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		114.00000	103,000	14.48	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.77660	6.79590		14.27	5,400,950.20	797	60,002.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		104.00000	98,000	17.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		758.00000	771,000	17.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		98.00000	92,000	17.84	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		802.00000	815,000	17.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		111.00000	105,000	17.36	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		715.00000	728,000	17.36	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		314.00000	296,000	14.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		218.00000	219,000	14.34	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.86740	6.88640		14.70	6,208,129.60	904	10,708.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		106.00000	102,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,270.00000	1,285,000	19.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		102.00000	98,000	19.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,316.00000	1,331,000	19.32	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		111.00000	107,000	18.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,225.00000	1,240,000	18.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			6.95380	6.97220		15.01	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		295.00000	284,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		673.00000	680,000	16.29	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		283.00000	272,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		711.00000	718,000	16.45	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		308.00000	297,000	16.13	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		636.00000	643,000	16.13	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.95030	8.96830		19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,469.00000	1,453,000	19.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,701.00000	1,703,000	19.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,454.00000	1,438,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,736.00000	1,738,000	19.77	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,483.00000	1,468,000	19.66	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,665.00000	1,668,000	19.66	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	14/03/2011	Foreign Exchange Future			6.69090	6.70950		13.65	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		7,818.00000	6,850,000	15.31	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		36,868.00000	37,760,000	15.31	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		6,899.00000	5,977,000	15.58	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		40,949.00000	41,887,000	15.58	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		8,869.00000	7,854,000	15.03	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		32,919.00000	33,764,000	15.03	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.77660	6.79590		14.27	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		18,049.00000	17,114,000	15.70	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		43,459.00000	44,454,000	15.70	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		16,800.00000	15,905,000	15.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		47,210.00000	48,245,000	15.94	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		19,407.00000	18,429,000	15.46	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		39,817.00000	40,769,000	15.46	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.35190	10.39250		12.58	1,563,136.90	151	45,246.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		14.00000	11,000	16.57	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,422.00000	1,459,000	16.57	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		12.00000	10,000	16.70	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,470.00000	1,508,000	16.70	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		15.00000	12,000	16.43	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,373.00000	1,410,000	16.43	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		1,085.00000	1,121,000	15.60	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		27.00000	23,000	15.60	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		2,161.00000	2,201,000	18.65	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	14/03/2011	Foreign Exchange Future	12.55	Call		3.00000	3,000	18.65	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,617.00000	1,656,000	17.12	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		9.00000	8,000	17.12	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.47460	10.51620		13.32	0.00	0	2,059.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		87.00000	81,000	16.59	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,421.00000	1,456,000	16.59	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		83.00000	77,000	16.71	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,467.00000	1,502,000	16.71	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		92.00000	85,000	16.48	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,376.00000	1,410,000	16.48	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.60260	10.64390		13.76	212,052.00	20	2,426.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		245.00000	233,000	15.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,101.00000	1,130,000	15.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		235.00000	224,000	15.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		1,141.00000	1,171,000	15.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		255.00000	243,000	15.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		1,061.00000	1,090,000	15.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			10.72150	10.76290		14.06	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		326.00000	317,000	15.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,213.00000	1,246,000	15.66	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		316.00000	307,000	15.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,253.00000	1,286,000	15.74	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		337.00000	327,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,174.00000	1,206,000	15.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08210	0.08250		17.08	0.00	0	731.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		127.00000	114,000	20.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		577.00000	604,000	20.11	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		26.00000	22,000	23.91	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,476.00000	1,512,000	23.91	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		608.00000	573,000	16.88	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		58.00000	63,000	16.88	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08320	0.08370		20.72	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		364.00000	341,000	19.08	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		494.00000	521,000	19.08	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		140.00000	130,000	22.10	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,270.00000	1,310,000	22.10	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		947.00000	903,000	16.78	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		77.00000	83,000	16.78	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			8.90760	8.96400		11.17	445,380.00	50	18,024.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		21.00000	16,000	14.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		857.00000	908,000	14.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		18.00000	14,000	14.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		904.00000	956,000	14.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		24.00000	18,000	14.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		810.00000	860,000	14.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		581.00000	628,000	13.26	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		45.00000	36,000	13.26	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,441.00000	1,496,000	16.40	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	14/03/2011	Foreign Exchange Future	10.40	Call		5.00000	4,000	16.40	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,540.00000	1,595,000	16.74	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		4.00000	3,000	16.74	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,146.00000	1,200,000	15.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		10.00000	8,000	15.35	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		35.00000	28,000	13.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		671.00000	720,000	13.61	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.01770	9.07550		12.11	0.00	0	5,855.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		118.00000	106,000	14.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		843.00000	888,000	14.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		111.00000	99,000	15.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		886.00000	931,000	15.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		125.00000	112,000	14.81	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		800.00000	844,000	14.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.13420	9.19180		12.36	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		246.00000	227,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		704.00000	743,000	13.87	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		234.00000	216,000	14.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		742.00000	782,000	14.00	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		258.00000	238,000	13.73	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		666.00000	704,000	13.73	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.24580	9.30270		12.96	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		318.00000	298,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		815.00000	852,000	14.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		306.00000	287,000	14.37	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		853.00000	891,000	14.37	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		331.00000	310,000	14.14	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		778.00000	814,000	14.14	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			376.40600	375.04300			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			346.82900	345.62200			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			351.84400	350.68700			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.75510	6.77410	9.91	1,013,265.00		150	7,963.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		164.00000	151,000	10.32	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		90.00000	96,000	10.32	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		132.00000	119,000	9.91	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		108.00000	114,000	9.91	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		200.00000	185,000	10.73	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		76.00000	80,000	10.73	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.76130	6.78090	10.43	0.00		0	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		276.00000	257,000	11.03	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		145.00000	146,000	11.03	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		242.00000	224,000	10.73	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		161.00000	163,000	10.73	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		311.00000	291,000	11.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		130.00000	130,000	11.33	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.76360	6.78300	10.58	0.00		0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		329.00000	311,000	11.08	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		196.00000	197,000	11.08	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		297.00000	278,000	10.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		214.00000	214,000	10.83	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		363.00000	344,000	11.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		180.00000	180,000	11.33	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.58970	7.59430		13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		997.00000	993,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		703.00000	703,000	12.77	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		977.00000	972,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		733.00000	732,000	12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,019.00000	1,015,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		675.00000	675,000	12.71	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.74560	6.77840		9.09	2,698,240.00	400	1,991.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		36.00000	29,000	10.56	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		308.00000	333,000	10.56	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		29.00000	23,000	10.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		351.00000	377,000	10.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		44.00000	36,000	10.31	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		266.00000	290,000	10.31	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.81400	6.84800		10.57	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		178.00000	157,000	10.87	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		230.00000	243,000	10.87	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		160.00000	140,000	11.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		262.00000	276,000	11.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		199.00000	177,000	10.72	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	13/06/2011	Foreign Exchange Future	6.85	Put		201.00000	213,000	10.72	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.14400	7.16650		14.40	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		152.00000	138,000	14.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		236.00000	244,000	14.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		134.00000	121,000	14.97	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		268.00000	277,000	14.97	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		171.00000	156,000	14.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		205.00000	212,000	14.59	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.24410	7.26780		14.79	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		374.00000	358,000	14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		206.00000	214,000	14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		347.00000	331,000	14.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		229.00000	237,000	14.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		403.00000	386,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		185.00000	192,000	14.70	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.11400	153.69900			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			156.21600	155.79600			0.00	0	0.00
GOVI On	03/02/2011	GOVI			347.54200	346.37300			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		33,730.00000	45,420,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		33,630.00000	45,320,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		33,830.00000	45,520,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	342.99	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			352.56700	351.44900		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call	24,490.00000	35,670,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call	24,390.00000	35,570,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call	24,590.00000	35,770,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put	0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.42800	148.41400		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.57400	150.58900		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.73500	152.76400		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.16200	402.68300		0.00	0	370.00
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

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.50000	5.50700			0.00	2,500	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.44000	5.46500			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.44000	5.45000			0.00	0	5,790.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.44000	5.45700			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.44000	5.46100			0.00	0	1.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.44000	5.46200			0.00	0	4,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.58000	5.60500			0.00	5,100	14,590.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.84000	5.86200			0.00	5,000	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.15000	6.14100			0.00	5,000	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.47000	6.46300			0.00	5,000	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.77000	6.76700			0.00	5,000	41,390.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.05000	7.10000			0.00	0	390.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			342.59800	341.19500			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			347.55100	346.19500			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.29800	7.34800		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,456.00000	2,653,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		59.00000	36,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,656.00000	2,857,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		45.00000	26,000	4.33	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	03/02/2011	Bond Future	7.85	Call		2,260.00000	2,451,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		78.00000	49,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.40400	7.45200		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,004.00000	2,122,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		775.00000	693,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,142.00000	2,265,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		708.00000	631,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,871.00000	1,984,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		847.00000	760,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,742.00000	1,850,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		923.00000	832,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.52600	7.57500		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,448.00000	1,530,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,741.00000	1,632,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,546.00000	1,632,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,644.00000	1,538,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,354.00000	1,432,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,843.00000	1,730,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.26600	8.31600		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,628.00000	7,080,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		117.00000	71,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		7,058.00000	7,518,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		92.00000	54,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,201.00000	6,643,000	11.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Put		148.00000	92,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,956.00000	5,472,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		143.00000	157,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.33900	8.38900		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,307.00000	5,605,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,865.00000	1,674,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,623.00000	5,932,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,716.00000	1,536,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,997.00000	5,285,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,023.00000	1,822,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		5,526.00000	5,166,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,646.00000	1,775,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.41700	8.46800		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,365.00000	3,555,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,477.00000	5,177,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,583.00000	3,782,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,205.00000	4,915,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,153.00000	3,335,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,757.00000	5,450,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.08300	7.13300		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,934.00000	3,104,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		4.00000	2,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,098.00000	3,269,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		3.00000	1,000	3.96	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	03/02/2011	Bond Future	7.95	Call		2,770.00000	2,938,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		7.00000	3,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.18500	7.23300		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,998.00000	2,109,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		347.00000	303,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,121.00000	2,235,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		312.00000	271,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,879.00000	1,986,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		386.00000	338,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.30600	7.35500		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,020.00000	1,081,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,336.00000	1,250,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,094.00000	1,159,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,260.00000	1,177,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		949.00000	1,008,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,417.00000	1,328,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.38000	0.38000			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,524.00000	60,524,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		61,371.00000	61,371,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		59,668.00000	59,668,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.30300	0.30100			0.00	0	6,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		43,483.00000	43,424,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,511.00000	44,452,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,444.00000	42,385,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	0,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			7.89700	7.94800		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,861.00000	3,088,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		90.00000	56,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,087.00000	3,321,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		70.00000	43,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,638.00000	2,858,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		114.00000	73,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		689.00000	544,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		954.00000	1,070,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.00100	8.05000		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,172.00000	2,302,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,193.00000	1,081,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,323.00000	2,458,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,101.00000	994,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,027.00000	2,150,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,291.00000	1,173,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.11500	8.16400		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,715.00000	1,808,000	6.52	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	04/08/2011	Bond Future	8.00	Put		2,497.00000	2,357,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,828.00000	1,925,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,371.00000	2,235,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,607.00000	1,696,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,628.00000	2,485,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.01300	8.06900		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,615.00000	2,872,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		184.00000	120,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,854.00000	3,123,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		146.00000	94,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,381.00000	2,628,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		228.00000	154,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.11000	8.16500		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,951.00000	3,136,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,111.00000	990,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,134.00000	3,325,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,023.00000	908,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,774.00000	2,952,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,206.00000	1,077,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.21600	8.27100		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,749.00000	1,858,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,222.00000	3,034,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,867.00000	1,982,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,066.00000	2,884,000	7.87	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	04/08/2011	Bond Future	7.95	Call		1,635.00000	1,739,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,383.00000	3,190,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.70900	6.75900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,229.00000	3,361,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,356.00000	3,489,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,101.00000	3,234,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.80400	6.85100		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,769.00000	1,857,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		202.00000	175,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,867.00000	1,957,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		180.00000	156,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,674.00000	1,759,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		226.00000	197,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.92300	6.97100		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		890.00000	940,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		826.00000	769,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		949.00000	1,001,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		774.00000	720,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		833.00000	881,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		880.00000	821,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.10100	8.15100		8.75	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	03/02/2011	Bond Future	8.75	Call		3,621.00000	3,888,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		94.00000	58,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,887.00000	4,161,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		73.00000	45,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,358.00000	3,618,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		119.00000	76,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.19300	8.24200		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,845.00000	3,007,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,344.00000	1,217,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,029.00000	3,197,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,240.00000	1,120,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,667.00000	2,821,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,454.00000	1,320,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.29200	8.34200		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,330.00000	2,452,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,858.00000	2,694,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,472.00000	2,599,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,713.00000	2,553,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,192.00000	2,310,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,009.00000	2,840,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.11900	8.16900		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,720.00000	3,999,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		111.00000	70,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,998.00000	4,284,000	9.70	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	03/02/2011	Bond Future	8.80	Put		87.00000	53,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,446.00000	3,716,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		140.00000	91,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.20000	8.25000		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,960.00000	3,135,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,418.00000	1,280,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,154.00000	3,337,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,308.00000	1,178,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,772.00000	2,940,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,536.00000	1,391,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.28800	8.33800		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,472.00000	2,604,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,010.00000	2,837,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,624.00000	2,761,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,856.00000	2,688,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,325.00000	2,451,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,171.00000	2,992,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.24400	8.29500		15.25	0.00	0	22,599.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,859.00000	6,264,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		102.00000	62,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,220.00000	6,631,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		81.00000	47,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,500.00000	5,896,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		129.00000	80,000	15.75	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	05/05/2011	Bond Future			8.29900	8.34800		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,599.00000	3,818,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,312.00000	2,108,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,844.00000	4,072,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,140.00000	1,946,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,361.00000	3,570,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,493.00000	2,280,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.35500	8.40600		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,239.00000	4,458,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,448.00000	3,233,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,468.00000	4,695,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,262.00000	3,054,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,014.00000	4,226,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,642.00000	3,420,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,971.00000	13,355,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		489.00000	438,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.96100	0.96000			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,473.00000	32,455,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		33,105.00000	33,087,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		31,835.00000	31,817,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future			1.73700	1.73500			0.00	0	589.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/02/2011	Bond Future	2.50	Call		4,326.00000	4,315,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		4,602.00000	4,590,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		4,050.00000	4,038,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.48400	2.48300			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,876.00000	4,866,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		5,333.00000	5,323,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,416.00000	4,406,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.34300	8.39800			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		3,542.00000	3,065,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		3,085.00000	2,608,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		4,002.00000	3,525,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.40400	8.45900			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		4,050.00000	3,579,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		3,595.00000	3,124,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		4,508.00000	4,037,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.46900	8.52500			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		4,589.00000	4,116,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		4,137.00000	3,664,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		5,045.00000	4,573,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,074.32000	13,133.60000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		4,664.00000	5,257,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		4,664.00000	5,257,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		4,664.00000	5,257,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,243.56000	13,306.89000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1,931.00000	2,564,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1,931.00000	2,565,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1,931.00000	2,564,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	03/02/2011	Index Future			343.42200	342.24700			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			348.10800	346.91600			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.01510	1.01770		13.24	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		128.00000	115,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		451.00000	464,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		53.00000	46,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		876.00000	895,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		333.00000	312,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		156.00000	161,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.02950	1.03240		14.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		323.00000	306,000	14.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		499.00000	511,000	14.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		193.00000	181,000	15.89	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		869.00000	886,000	15.89	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		556.00000	532,000	13.61	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		232.00000	237,000	13.61	0.00	0	0.00
Total for Derivatives :										72,306,170.20	38,257	812,741.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.80000	5.85000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.26000	7.31000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.24000	8.29000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	31/03/2013	Spot Bond			211.47389	211.45412			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.31964	226.29004			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.05000	7.10000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.86000	7.91000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			7.98000	8.03500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.68000	6.73000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.07000	8.12000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.09000	8.14000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.22500	8.27500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.64000	2.64000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										72,306,170.20	38,257	812,741.00