



# Daily MTM Report

Daily summary for: 13/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			6.87590	6.90440		13.69	48,392,584.20	7,038	273,145.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		5.00000	5,000	18.62	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,101.00000	1,129,000	18.62	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	4,000	18.83	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,151.00000	1,178,000	18.83	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		6.00000	5,000	18.40	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,052.00000	1,079,000	18.40	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,597.00000	1,625,000	20.76	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.76	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,596.00000	3,624,000	30.32	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.32	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		443.00000	465,000	15.62	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		47.00000	41,000	15.62	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,498.00000	1,526,000	20.33	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	20.33	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		621.00000	646,000	16.47	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		25.00000	22,000	16.47	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		667.00000	693,000	16.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		21.00000	19,000	16.69	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		714.00000	740,000	16.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		18.00000	16,000	16.90	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		401.00000	423,000	15.40	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		55.00000	49,000	15.40	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		284.00000	302,000	14.76	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		88.00000	78,000	14.76	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		530.00000	554,000	16.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		34.00000	30,000	16.05	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		321.00000	341,000	14.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		75.00000	67,000	14.97	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		486.00000	509,000	15.83	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		40.00000	35,000	15.83	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		64.00000	57,000	15.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		360.00000	381,000	15.19	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		132.00000	139,000	13.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		186.00000	165,000	13.69	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.96470	6.99370		14.51	12,773,259.80	1,834	61,079.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		134.00000	127,000	16.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		590.00000	612,000	16.86	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		125.00000	119,000	17.09	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		631.00000	654,000	17.09	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		144.00000	136,000	16.62	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		550.00000	571,000	16.62	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		434.00000	412,000	14.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		140.00000	147,000	14.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.06220	7.08920		14.72	14,124.40	2	11,975.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		128.00000	123,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,089.00000	1,111,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		122.00000	118,000	18.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,133.00000	1,156,000	18.60	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		134.00000	129,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,045.00000	1,067,000	18.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.15400	7.17970		15.10	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		357.00000	348,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		527.00000	544,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		342.00000	333,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		562.00000	579,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		374.00000	364,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		494.00000	510,000	15.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.14500	9.17040		19.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,557.00000	1,539,000	19.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,587.00000	1,594,000	19.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,542.00000	1,523,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,622.00000	1,628,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,573.00000	1,555,000	19.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,553.00000	1,560,000	19.39	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			6.87590	6.90440		13.69	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		11,840.00000	10,632,000	14.33	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		21,400.00000	23,042,000	14.33	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		10,203.00000	9,125,000	14.55	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		24,763.00000	26,535,000	14.55	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		13,700.00000	12,355,000	14.12	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		18,260.00000	19,765,000	14.12	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.96470	6.99370		14.51	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		24,094.00000	22,868,000	14.98	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		29,724.00000	31,398,000	14.98	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		22,344.00000	21,202,000	15.21	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		32,974.00000	34,732,000	15.21	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		25,988.00000	24,675,000	14.74	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		26,618.00000	28,205,000	14.74	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.89640	10.80910		13.20	22,795,268.80	2,092	35,397.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		30.00000	36,000	15.64	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,021.00000	940,000	15.64	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		27.00000	32,000	15.78	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,068.00000	986,000	15.78	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		34.00000	40,000	15.50	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		975.00000	894,000	15.50	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		704.00000	630,000	14.69	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		63.00000	76,000	14.69	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,748.00000	1,662,000	17.67	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	14/03/2011	Foreign Exchange Future	12.55	Call		7.00000	8,000	17.67	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,211.00000	1,128,000	16.18	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		20.00000	24,000	16.18	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.02520	10.93680		13.77	4,851,088.00	440	2,497.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		146.00000	161,000	15.71	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,059.00000	986,000	15.71	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		138.00000	153,000	15.83	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,101.00000	1,028,000	15.83	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		154.00000	170,000	15.60	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,017.00000	945,000	15.60	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.16040	11.06730		14.16	0.00	0	2,426.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		368.00000	399,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		801.00000	739,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		354.00000	384,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		837.00000	774,000	14.91	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		383.00000	415,000	14.72	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		766.00000	705,000	14.72	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.28450	11.18730		14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		465.00000	499,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		928.00000	865,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		451.00000	484,000	15.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		964.00000	900,000	15.18	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		480.00000	515,000	15.02	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		893.00000	831,000	15.02	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			0.08300	0.08290		16.76	0.00	0	751.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		116.00000	116,000	19.70	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		526.00000	516,000	19.70	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		19.00000	18,000	23.56	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,429.00000	1,418,000	23.56	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		632.00000	640,000	17.13	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		42.00000	40,000	17.13	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08420	0.08400		20.31	48,246.60	573	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		360.00000	367,000	18.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		460.00000	447,000	18.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		132.00000	134,000	21.75	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,232.00000	1,214,000	21.75	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		963.00000	980,000	16.57	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		63.00000	60,000	16.57	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.16200	9.00010		11.62	3,820,554.00	417	19,118.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		20.00000	31,000	13.93	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		820.00000	669,000	13.93	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		17.00000	27,000	14.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		867.00000	715,000	14.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		22.00000	35,000	13.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		772.00000	623,000	13.75	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		545.00000	408,000	12.86	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		45.00000	70,000	12.86	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,404.00000	1,244,000	16.07	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	10.40	Call		4.00000	6,000	16.07	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,503.00000	1,343,000	16.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		3.00000	5,000	16.42	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,109.00000	951,000	15.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		9.00000	13,000	15.00	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		34.00000	53,000	13.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		634.00000	491,000	13.22	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.27270	9.10980		12.52	12,981,780.00	1,400	7,255.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		121.00000	152,000	14.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		811.00000	679,000	14.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		114.00000	143,000	14.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		854.00000	720,000	14.68	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		129.00000	161,000	14.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		769.00000	638,000	14.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.39210	9.22650		12.97	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		260.00000	312,000	13.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		684.00000	570,000	13.67	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		248.00000	297,000	13.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		722.00000	605,000	13.81	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		273.00000	327,000	13.53	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		647.00000	535,000	13.53	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.50350	9.33670		13.39	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		332.00000	389,000	14.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		795.00000	686,000	14.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		319.00000	374,000	14.22	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		832.00000	721,000	14.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		345.00000	404,000	13.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		758.00000	651,000	13.98	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			370.48500	372.03700			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			341.92700	343.19600			0.00	0	1,123.00
ALBI	On	05/05/2011	Index Future			346.86900	348.15700			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.81890	6.79370		9.74	477,323.00	70	7,693.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		170.00000	185,000	10.61	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		76.00000	66,000	10.61	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		136.00000	149,000	10.18	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		92.00000	80,000	10.18	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		207.00000	223,000	11.05	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		63.00000	54,000	11.05	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.82760	6.80270		10.36	0.00	0	865.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		282.00000	297,000	11.29	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		129.00000	119,000	11.29	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		247.00000	261,000	10.98	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		144.00000	133,000	10.98	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		318.00000	334,000	11.60	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		115.00000	106,000	11.60	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.83700	6.80970		10.65	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		339.00000	361,000	11.56	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		179.00000	174,000	11.56	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		306.00000	327,000	11.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		196.00000	190,000	11.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		374.00000	396,000	11.78	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		164.00000	159,000	11.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.63280	7.61490		12.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		998.00000	1,008,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		683.00000	675,000	12.62	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		976.00000	986,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		711.00000	703,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,020.00000	1,030,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		655.00000	647,000	12.57	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.94320	6.99550		10.49	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		97.00000	78,000	10.98	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		152.00000	185,000	10.98	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		80.00000	64,000	11.22	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		185.00000	221,000	11.22	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		117.00000	95,000	10.73	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		122.00000	152,000	10.73	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.01570	7.06890		10.73	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		295.00000	259,000	10.97	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		126.00000	143,000	10.97	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		263.00000	229,000	10.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		144.00000	163,000	10.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		329.00000	291,000	11.09	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		110.00000	125,000	11.09	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.11660	7.11170		14.29	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		115.00000	115,000	14.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		253.00000	248,000	14.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		100.00000	100,000	15.13	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		288.00000	283,000	15.13	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		132.00000	132,000	14.71	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		220.00000	215,000	14.71	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.21560	7.21110		14.72	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		331.00000	332,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		220.00000	216,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		304.00000	305,000	14.71	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		243.00000	239,000	14.71	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		358.00000	360,000	14.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		197.00000	194,000	14.69	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.91300	153.20900			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.00400	155.30300			0.00	0	0.00
GOVI On	03/02/2011	GOVI			342.75300	343.99700			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		9,970.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	2,470,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		9,870.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	2,570,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		10,070.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	2,370,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			347.70800	348.96900		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		310.00000	12,920,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		410.00000	13,020,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		210.00000	12,820,000	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			148.46900	148.45900		0.00	0	8.00
IGOV	On	05/05/2011	Index Future			150.61500	150.60500		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.77900	152.76900		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.38900	402.36000		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			5.54100	5.53800			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.49900	5.49400			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.49100	5.48100			0.00	0	6,890.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.50300	5.48200			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.51400	5.48700			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.53400	5.49300			0.00	0	3,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.65000	5.60400			0.00	0	15,590.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.90700	5.85600			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.19200	6.14300			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.52400	6.47100			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.83800	6.79200			0.00	0	41,490.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.10000	7.04000			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			337.11000	338.51200			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			341.98300	343.40500			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.50800	7.44300		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,024.00000	1,759,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		44.00000	63,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,225.00000	1,954,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		31.00000	44,000	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		1,827.00000	1,568,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		61.00000	87,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.63000	7.56000		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,662.00000	1,487,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		880.00000	994,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,790.00000	1,608,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		803.00000	910,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,539.00000	1,371,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		962.00000	1,083,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,421.00000	1,261,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,050.00000	1,179,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.76900	7.69400		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,194.00000	1,070,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,951.00000	2,118,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,282.00000	1,153,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,843.00000	2,005,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,109.00000	991,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,062.00000	2,235,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.49300	8.43300		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,443.00000	4,887,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		84.00000	113,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,876.00000	5,312,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		62.00000	83,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,015.00000	4,467,000	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		114.00000	151,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,985.00000	7,560,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		20.00000	10,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.57400	8.51300		11.75	0.00	0	500.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,375.00000	4,005,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,132.00000	2,346,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,669.00000	4,286,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,961.00000	2,161,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,089.00000	3,732,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,314.00000	2,540,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,237.00000	6,663,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,158.00000	1,001,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.66000	8.59600		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,740.00000	2,501,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,066.00000	6,428,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,935.00000	2,685,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,772.00000	6,122,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,553.00000	2,325,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,371.00000	6,744,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.33000	7.27100		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,459.00000	2,259,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		3.00000	4,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,624.00000	2,423,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	2,000	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		2,294.00000	2,095,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		4.00000	6,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.45300	7.38800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,596.00000	1,450,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		443.00000	506,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,710.00000	1,559,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		399.00000	457,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,486.00000	1,345,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		492.00000	559,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.59600	7.52600		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		769.00000	687,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,598.00000	1,725,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		832.00000	746,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,510.00000	1,633,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		709.00000	632,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,689.00000	1,821,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.40100	0.40000			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,934.00000	59,905,000		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		60,781.00000	60,752,000		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		59,079.00000	59,049,000		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			0.32400	0.32400			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		42,803.00000	42,803,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		43,831.00000	43,831,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		41,764.00000	41,764,000		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			8.11600	8.05700		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,289.00000	2,014,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		73.00000	96,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,516.00000	2,235,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		53.00000	71,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,067.00000	1,800,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		98.00000	130,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		809.00000	974,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		519.00000	386,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.23100	8.16900		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,757.00000	1,589,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,362.00000	1,496,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,894.00000	1,719,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,256.00000	1,383,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,625.00000	1,464,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,474.00000	1,615,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.35700	8.29100		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,402.00000	1,277,000	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		2,784.00000	2,969,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,503.00000	1,372,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,646.00000	2,825,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,306.00000	1,186,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,927.00000	3,118,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.26400	8.19900		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,880.00000	1,576,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		190.00000	254,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,112.00000	1,795,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		145.00000	196,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,658.00000	1,369,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		247.00000	326,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.37200	8.30500		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,374.00000	2,150,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,308.00000	1,452,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,541.00000	2,309,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,204.00000	1,340,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,212.00000	1,997,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,418.00000	1,571,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.49000	8.41900		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,376.00000	1,240,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,642.00000	3,884,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,479.00000	1,336,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,471.00000	3,706,000	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		1,278.00000	1,148,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,819.00000	4,066,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.93400	6.86900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,937.00000	2,765,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,064.00000	2,893,000	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		2,809.00000	2,638,000	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			7.05300	6.98100		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,494.00000	1,361,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		243.00000	285,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,588.00000	1,450,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		218.00000	254,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,403.00000	1,274,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		272.00000	317,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.19900	7.11900		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		707.00000	628,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		970.00000	1,068,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		759.00000	676,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		911.00000	1,005,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		657.00000	581,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,031.00000	1,131,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.35200	8.28300		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		2,818.00000	2,440,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		83.00000	115,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,083.00000	2,698,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		61.00000	87,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,558.00000	2,191,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		111.00000	154,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.45400	8.38200		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,260.00000	2,022,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,577.00000	1,757,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,427.00000	2,179,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,457.00000	1,626,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,099.00000	1,871,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,705.00000	1,894,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.56500	8.48900		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,878.00000	1,695,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,242.00000	3,488,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,004.00000	1,813,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,081.00000	3,318,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,756.00000	1,581,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,409.00000	3,662,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.37000	8.30100		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,872.00000	2,478,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		100.00000	139,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,148.00000	2,745,000	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		74.00000	104,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,602.00000	2,219,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		133.00000	183,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.46100	8.38900		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,345.00000	2,095,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,665.00000	1,857,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,521.00000	2,260,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,536.00000	1,717,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,176.00000	1,936,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,801.00000	2,003,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.55900	8.48300		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,995.00000	1,800,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,412.00000	3,673,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,131.00000	1,927,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,241.00000	3,493,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,865.00000	1,678,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,589.00000	3,858,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.44900	8.39900		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,930.00000	4,521,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		67.00000	83,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,294.00000	4,882,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		49.00000	61,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,567.00000	4,164,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		90.00000	111,000	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			8.50800	8.45700		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,935.00000	2,698,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,574.00000	2,765,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,159.00000	2,912,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,382.00000	2,563,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,718.00000	2,492,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,777.00000	2,979,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.57000	8.51800		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,626.00000	3,398,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,776.00000	3,979,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,839.00000	3,604,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,574.00000	3,769,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,418.00000	3,199,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,987.00000	4,199,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,069.00000	11,679,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		528.00000	568,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.98200	0.98200			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,078.00000	32,078,000		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		32,710.00000	32,710,000		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		31,441.00000	31,441,000		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			1.70600	1.72600			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		4,378.00000	4,494,000		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		4,654.00000	4,770,000		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		4,102.00000	4,218,000		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			2.50700	2.50700			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,643.00000	4,643,000		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		5,100.00000	5,100,000		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		4,183.00000	4,183,000		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			8.55600	8.50100			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		4,425.00000	4,890,000		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		3,968.00000	4,434,000		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		4,885.00000	5,351,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.62300	8.56700			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		4,963.00000	5,431,000		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		4,508.00000	4,976,000		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		5,421.00000	5,889,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.69400	8.63600			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		5,515.00000	5,992,000		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		5,062.00000	5,540,000		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		5,971.00000	6,448,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,431.11000	13,345.29000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		4.00000	29,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		2,551.00000	1,718,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		4.00000	29,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		2,551.00000	1,718,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		4.00000	29,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		2,551.00000	1,718,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,605.45000	13,518.57000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		186.00000	1,055,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		186.00000	1,054,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		186.00000	1,055,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00

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			338.75600	339.89300			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			343.38600	344.53800			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04050	1.04500		13.68	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		215.00000	192,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		265.00000	287,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		87.00000	75,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		637.00000	670,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		512.00000	475,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		62.00000	70,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.05530	1.06030		13.84	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		429.00000	401,000	13.84	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		326.00000	348,000	13.84	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		247.00000	230,000	15.04	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		644.00000	677,000	15.04	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		738.00000	698,000	13.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		135.00000	145,000	13.48	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>106,154,228.80</b>	<b>13,866</b>	<b>817,714.00</b>
<b><u>j-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.04000	5.97500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.48000	7.41500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.47500	8.41500			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			211.71132	211.69152			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			227.55773	227.52822			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.30500	7.24500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.67000	2.67000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.09000	8.03000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.24000	8.17500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.91000	6.84500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.33000	8.26000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.35000	8.28000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.43500	8.38500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.66000	2.66000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.08000	2.10000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.70000	2.70000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>106,154,228.80</b>	<b>13,866</b>	<b>817,714.00</b>