



Daily MTM Report

Daily summary for: 18/01/2011

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			6.94680	6.95290		14.04	117,963,610.80	16,981	278,980.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		5.00000	5,000	18.64	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,052.00000	1,058,000	18.64	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	4,000	18.86	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,102.00000	1,107,000	18.86	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		6.00000	6,000	18.42	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,003.00000	1,009,000	18.42	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,548.00000	1,554,000	20.83	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.83	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,547.00000	3,553,000	30.83	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.83	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		398.00000	403,000	15.58	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		51.00000	50,000	15.58	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,449.00000	1,455,000	20.40	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	20.40	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		574.00000	579,000	16.45	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		27.00000	26,000	16.45	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		620.00000	625,000	16.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		23.00000	22,000	16.67	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		666.00000	672,000	16.89	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		19.00000	19,000	16.89	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		357.00000	362,000	15.36	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		60.00000	59,000	15.36	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		244.00000	248,000	14.70	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		97.00000	95,000	14.70	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		484.00000	489,000	16.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		37.00000	36,000	16.02	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		280.00000	284,000	14.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		83.00000	81,000	14.92	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		440.00000	445,000	15.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		43.00000	42,000	15.80	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		71.00000	69,000	15.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		318.00000	322,000	15.14	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		107.00000	110,000	14.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		210.00000	207,000	14.38	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.03750	7.04400		14.65	365,950.00	52	58,839.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		142.00000	139,000	16.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		548.00000	552,000	16.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		132.00000	129,000	16.73	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		588.00000	592,000	16.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		152.00000	150,000	16.27	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		508.00000	513,000	16.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		466.00000	460,000	14.83	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		122.00000	123,000	14.83	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		361.00000	365,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		205.00000	202,000	15.34	0.00	0	300.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.13910	7.14500			1,891,861.50	265	11,961.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		133.00000	133,000	18.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,038.00000	1,044,000	18.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		127.00000	127,000	18.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,082.00000	1,088,000	18.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		139.00000	139,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		994.00000	1,000,000	17.97	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.23680	7.24160			0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		378.00000	377,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		486.00000	490,000	15.49	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		362.00000	360,000	15.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		520.00000	523,000	15.65	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		396.00000	395,000	15.34	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		454.00000	458,000	15.34	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.21790	9.22270			0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,567.00000	1,541,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,544.00000	1,523,000	18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,551.00000	1,525,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,578.00000	1,557,000	19.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,584.00000	1,558,000	18.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,511.00000	1,490,000	18.91	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		6.94680		6.95290			14.04	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		13,145.00000	12,887,000	14.26		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		17,855.00000	18,207,000	14.26		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		11,299.00000	11,071,000	14.48		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		21,009.00000	21,391,000	14.48		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		15,239.00000	14,951,000	14.04		0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		14,949.00000	15,271,000	14.04		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.03750	7.04400			14.65	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		25,747.00000	25,407,000	14.65		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		26,347.00000	26,657,000	14.65		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		23,852.00000	23,524,000	14.88		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		29,452.00000	29,774,000	14.88		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		28,271.00000	27,897,000	14.68		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		23,871.00000	24,147,000	14.68		0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.11270	11.06280		13.48	2,789,287.70	251	33,233.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		51.00000	56,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		788.00000	743,000	15.39	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		46.00000	51,000	15.52	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		833.00000	788,000	15.52	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		57.00000	63,000	15.25	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		744.00000	700,000	15.25	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		495.00000	456,000	14.44	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		108.00000	119,000	14.44	0.00	0	870.00

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	Put		1,498.00000	1,448,000	17.43	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		11.00000	11,000	17.43	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		970.00000	924,000	15.93	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		33.00000	37,000	15.93	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.24500	11.19580		13.81	0.00	0	2,525.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		193.00000	204,000	15.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		847.00000	809,000	15.17	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		182.00000	193,000	15.29	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		886.00000	848,000	15.29	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		203.00000	215,000	15.06	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		807.00000	770,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.38710	11.33620		14.18	0.00	0	2,406.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		462.00000	481,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		626.00000	594,000	14.37	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		445.00000	463,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		659.00000	626,000	14.46	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		481.00000	501,000	14.28	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		595.00000	564,000	14.28	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.51930	11.46650		14.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		556.00000	577,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		740.00000	708,000	14.48	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		539.00000	559,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		773.00000	740,000	14.56	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		574.00000	596,000	14.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		708.00000	677,000	14.40	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			0.08420	0.08420		16.50	0.00	0	420.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		142.00000	140,000	19.29	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		422.00000	420,000	19.29	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		21.00000	20,000	23.24	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,301.00000	1,300,000	23.24	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		743.00000	743,000	17.23	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		23.00000	23,000	17.23	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08540	0.08540		19.89	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		416.00000	416,000	18.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		376.00000	376,000	18.40	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		150.00000	149,000	21.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,110.00000	1,109,000	21.36	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,083.00000	1,083,000	16.52	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		43.00000	43,000	16.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.33590	9.24740		12.30	1,661,790.20	178	19,302.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		39.00000	52,000	13.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		592.00000	516,000	13.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		34.00000	45,000	14.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		637.00000	559,000	14.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		45.00000	60,000	13.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		548.00000	474,000	13.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		342.00000	281,000	12.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		89.00000	117,000	12.84	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,161.00000	1,074,000	16.06	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		8.00000	10,000	16.06	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,259.00000	1,172,000	16.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		6.00000	8,000	16.42	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		870.00000	787,000	14.99	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		17.00000	23,000	14.99	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		68.00000	89,000	13.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		421.00000	353,000	13.20	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.44800	9.35980		12.75	141,720.00	15	7,270.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		170.00000	192,000	13.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		610.00000	544,000	13.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		160.00000	180,000	14.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		650.00000	582,000	14.15	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		182.00000	205,000	13.80	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		572.00000	507,000	13.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.57070	9.48190		12.94	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		342.00000	376,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		510.00000	455,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		326.00000	358,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		544.00000	487,000	13.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		359.00000	394,000	13.08	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		477.00000	423,000	13.08	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.68770	9.59720		13.26	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		417.00000	448,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		620.00000	560,000	13.49	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		401.00000	431,000	13.61	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		654.00000	593,000	13.61	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		434.00000	466,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		587.00000	528,000	13.38	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			365.08000	366.10900			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			337.41000	338.14400			0.00	0	1,090.00
ALBI	On	05/05/2011	Index Future			342.28600	343.03100			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.88530	6.87040		9.75	0.00	0	7,693.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		222.00000	232,000	11.14	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		52.00000	47,000	11.14	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		183.00000	193,000	10.68	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		63.00000	58,000	10.68	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		262.00000	274,000	11.60	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		42.00000	39,000	11.60	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.89510	6.88040		10.42	0.00	0	805.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		339.00000	348,000	11.85	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		109.00000	103,000	11.85	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		302.00000	311,000	11.57	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		122.00000	116,000	11.57	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		377.00000	387,000	12.14	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		97.00000	92,000	12.14	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.90730	6.89150		10.59	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		399.00000	409,000	11.76	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		158.00000	152,000	11.76	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		363.00000	373,000	11.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		172.00000	166,000	11.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		435.00000	446,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		144.00000	139,000	11.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.67830	7.66330		12.58	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,018.00000	1,023,000	12.43	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		655.00000	645,000	12.43	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		995.00000	999,000	12.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		682.00000	671,000	12.45	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,042.00000	1,048,000	12.41	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		629.00000	620,000	12.41	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.00920	7.03320		10.80	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		112.00000	101,000	11.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		129.00000	142,000	11.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		92.00000	83,000	11.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		159.00000	174,000	11.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		139.00000	122,000	10.80	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		106.00000	113,000	10.80	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.08380	7.10710		10.79	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		320.00000	303,000	11.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		113.00000	119,000	11.22	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		286.00000	271,000	11.11	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		129.00000	137,000	11.11	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		355.00000	337,000	11.33	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		98.00000	103,000	11.33	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.26110	7.20740		14.32	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		144.00000	166,000	14.32	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		187.00000	155,000	14.32	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		125.00000	145,000	14.53	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		218.00000	184,000	14.53	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		165.00000	195,000	14.50	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		158.00000	134,000	14.50	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.36270	7.30860		14.77	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		385.00000	419,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		176.00000	156,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		356.00000	388,000	14.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		197.00000	175,000	14.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		415.00000	451,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		156.00000	138,000	14.65	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			151.73400	151.96000			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			153.80900	154.03800			0.00	0	0.00
GOVI On	03/02/2011	GOVI			338.33600	339.07300			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		39,270.00000	46,640,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		39,370.00000	46,740,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	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
GOVI	On	03/02/2011	GOVI	342.99	Put		39,170.00000	46,540,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			343.22600	343.97400		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		50,260.00000	57,740,000	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		50,360.00000	57,840,000	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		50,160.00000	57,640,000	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			147.75300	147.77200		0.00	0	9.00
IGOV	On	05/05/2011	Index Future			149.88800	149.90800		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.04400	152.06300		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			400.37000	400.41800		0.00	0	353.00
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			5.55000	5.54900			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.56000	5.53100			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.57000	5.54000			0.00	0	6,990.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.61300	5.57300			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.64100	5.60300			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.68400	5.64800			0.00	0	3,890.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.88400	5.84400			0.00	0	15,790.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.23600	6.21100			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.53700	6.52000			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.86000	6.84400			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.22600	7.21000			0.00	450	41,500.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.50000	7.48000			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			332.07400	332.80000			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			336.87400	337.61000			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.75700	7.70800		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		997.00000	830,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		170.00000	215,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		1,166.00000	988,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		125.00000	159,000	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		840.00000	686,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		228.00000	285,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.89800	7.84500		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,014.00000	914,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,403.00000	1,519,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,111.00000	1,005,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,295.00000	1,405,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		922.00000	828,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,516.00000	1,638,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		836.00000	747,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,635.00000	1,763,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.05800	8.00100		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		739.00000	670,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,681.00000	2,831,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		804.00000	731,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,551.00000	2,696,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		678.00000	613,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,816.00000	2,970,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.70200	8.67700		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,249.00000	3,027,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		241.00000	256,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,642.00000	3,416,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		179.00000	190,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		2,869.00000	2,655,000	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		319.00000	342,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		9,316.00000	9,553,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.79000	8.76500		11.75	0.00	0	500.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,957.00000	2,827,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,097.00000	3,199,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,196.00000	3,060,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,871.00000	2,967,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,727.00000	2,603,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,335.00000	3,443,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		8,067.00000	8,254,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		605.00000	560,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.88300	8.85700		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,852.00000	1,773,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,599.00000	7,757,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,003.00000	1,919,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,260.00000	7,414,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,708.00000	1,633,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,947.00000	8,109,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.57500	7.52600		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,602.00000	1,441,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		13.00000	18,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,763.00000	1,600,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	11,000	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		1,443.00000	1,285,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		20.00000	28,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.71800	7.66500		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,022.00000	928,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		753.00000	827,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,114.00000	1,015,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		687.00000	756,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		936.00000	846,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		825.00000	903,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.88400	7.82600		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		461.00000	413,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,182.00000	2,306,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		506.00000	455,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,077.00000	2,197,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		419.00000	375,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,292.00000	2,419,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.46500	0.46500			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		58,035.00000	58,035,000		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		58,882.00000	58,882,000		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		57,179.00000	57,179,000		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			0.38900	0.38900			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		40,899.00000	40,899,000	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		41,927.00000	41,927,000	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		39,860.00000	39,860,000	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			8.34500	8.30600		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,187.00000	1,031,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		224.00000	263,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,378.00000	1,213,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		169.00000	198,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,009.00000	863,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		293.00000	342,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,646.00000	1,807,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		103.00000	70,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.47200	8.43100		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,109.00000	1,023,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,985.00000	2,096,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,215.00000	1,123,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,848.00000	1,953,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,010.00000	928,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,130.00000	2,245,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.61100	8.56700		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		925.00000	861,000	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		3,596.00000	3,735,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,003.00000	934,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,435.00000	3,569,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		853.00000	792,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,763.00000	3,906,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.50700	8.46300		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		764.00000	617,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		558.00000	656,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		927.00000	763,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		444.00000	525,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		619.00000	489,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		691.00000	806,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.62700	8.58100		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,527.00000	1,406,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,965.00000	2,092,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,658.00000	1,531,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,826.00000	1,946,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,402.00000	1,287,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,112.00000	2,245,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.75700	8.70900		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		875.00000	806,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,672.00000	4,853,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		951.00000	878,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,474.00000	4,651,000	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		803.00000	739,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,874.00000	5,061,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.22600	7.18100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,116.00000	1,999,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,244.00000	2,126,000	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		1,989.00000	1,871,000	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			7.37500	7.32600		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		908.00000	836,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		491.00000	536,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		982.00000	907,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		445.00000	488,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		837.00000	768,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		539.00000	588,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.55900	7.50400		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		381.00000	345,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,490.00000	1,574,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		415.00000	377,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,413.00000	1,495,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		348.00000	314,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,568.00000	1,654,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.59600	8.55200		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		1,421.00000	1,218,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		274.00000	327,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,642.00000	1,427,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		208.00000	250,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,214.00000	1,024,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		355.00000	421,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.70800	8.66200		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,414.00000	1,296,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,341.00000	2,484,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,542.00000	1,418,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,182.00000	2,319,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,293.00000	1,182,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,509.00000	2,659,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.83000	8.78200		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,235.00000	1,146,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,238.00000	4,413,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,331.00000	1,237,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,046.00000	4,217,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,143.00000	1,058,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,434.00000	4,614,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.61900	8.57000		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,421.00000	1,191,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		323.00000	394,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,647.00000	1,403,000	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		247.00000	304,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,209.00000	996,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		414.00000	502,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.72000	8.66900		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,455.00000	1,320,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,478.00000	2,649,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,589.00000	1,446,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,308.00000	2,471,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,329.00000	1,201,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,658.00000	2,836,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.82700	8.77400		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,312.00000	1,208,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,458.00000	4,664,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,415.00000	1,306,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,255.00000	4,456,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,213.00000	1,114,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,667.00000	4,878,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.65800	8.63300		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,083.00000	2,889,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		174.00000	184,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,420.00000	3,223,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		129.00000	136,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,754.00000	2,564,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		231.00000	245,000	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			8.72300	8.69800		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,920.00000	1,825,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,547.00000	3,653,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,096.00000	1,995,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,307.00000	3,407,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,753.00000	1,663,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,800.00000	3,911,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.79100	8.76500		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,630.00000	2,534,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,791.00000	4,902,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,807.00000	2,706,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,553.00000	4,659,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,460.00000	2,367,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,040.00000	5,154,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,273.00000	10,089,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		743.00000	766,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			1.03600	1.03600			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		31,115.00000	31,115,000		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		31,747.00000	31,747,000		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		30,477.00000	30,477,000		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			1.74900	1.74800			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		4,251.00000	4,245,000		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		4,527.00000	4,521,000		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		3,975.00000	3,969,000		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			2.52800	2.52800			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,440.00000	4,440,000		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		4,898.00000	4,898,000		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		3,981.00000	3,981,000		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			8.76500	8.74600			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		6,470.00000	6,626,000		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		6,013.00000	6,169,000		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		6,930.00000	7,086,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.83800	8.81800			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		7,030.00000	7,191,000		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		6,575.00000	6,737,000		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		7,488.00000	7,650,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.91500	8.89500			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		7,617.00000	7,776,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		7,164.00000	7,323,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		8,073.00000	8,232,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,644.35000	13,586.59000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		361.00000	680,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		495.00000	237,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		361.00000	680,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		495.00000	237,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		361.00000	680,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		495.00000	236,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,820.75000	13,763.96000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		2,640.00000	3,208,000		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		2,640.00000	3,207,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		2,640.00000	3,208,000		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			334.30600	335.08700			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			338.87800	339.66900			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05450	1.05400		13.57	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		251.00000	251,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		211.00000	206,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		99.00000	99,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		559.00000	554,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		581.00000	584,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		41.00000	39,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06940	1.06910		13.78	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		472.00000	474,000	13.78	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		281.00000	280,000	13.78	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		272.00000	273,000	14.90	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		581.00000	579,000	14.90	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		802.00000	804,000	13.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		111.00000	110,000	13.54	0.00	0	0.00
Total for Derivatives :										124,814,220.20	18,192	819,908.00
<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			6.30000	6.24000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.73000	7.68000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.68500	8.66000			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			211.55499	211.62128			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.54409	226.51440			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.55000	7.50000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.74000	2.74000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.32000	8.28000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.48500	8.44000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.20000	7.15500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.57500	8.53000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.60000	8.55000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.64500	8.62000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71500	2.71500			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			2.72000	2.72000			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:										124,814,220.20	18,192	819,908.00