



Daily MTM Report

Daily summary for: 20/01/2011

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			7.12070	7.01310		13.72	201,408,999.50	28,285	257,862.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	9,000	17.64	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		993.00000	888,000	17.64	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	7,000	17.86	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,042.00000	936,000	17.86	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		7.00000	10,000	17.43	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		944.00000	839,000	17.43	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,488.00000	1,381,000	19.82	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	2,000	19.82	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,487.00000	3,379,000	29.69	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.69	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		346.00000	265,000	14.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		59.00000	86,000	14.59	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,389.00000	1,282,000	19.39	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	3,000	19.39	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		517.00000	424,000	15.46	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		30.00000	45,000	15.46	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		562.00000	467,000	15.68	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		25.00000	38,000	15.68	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		609.00000	511,000	15.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		22.00000	32,000	15.90	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		307.00000	230,000	14.37	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		70.00000	101,000	14.37	10,100.00	100	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		200.00000	138,000	13.72	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		113.00000	159,000	13.72	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		429.00000	341,000	15.03	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		42.00000	62,000	15.03	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		233.00000	166,000	13.94	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		96.00000	137,000	13.94	13,700.00	100	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		387.00000	302,000	14.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		50.00000	73,000	14.81	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		82.00000	118,000	14.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		269.00000	197,000	14.16	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		83.00000	56,000	14.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		246.00000	327,000	14.69	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.21420	7.10410		14.42	31,973,334.40	4,432	56,659.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		151.00000	183,000	15.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		497.00000	419,000	15.57	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		140.00000	170,000	15.80	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		536.00000	456,000	15.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		163.00000	198,000	15.34	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		459.00000	384,000	15.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		506.00000	592,000	14.74	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		102.00000	78,000	14.74	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		317.00000	254,000	14.42	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		221.00000	268,000	14.42	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		229.00000	186,000	14.52	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		283.00000	350,000	14.52	0.00	0	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.31580	7.20520		14.76	1,294,896.60	177	12,065.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		140.00000	162,000	17.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		985.00000	896,000	17.43	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		133.00000	155,000	17.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,028.00000	939,000	17.61	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		146.00000	171,000	17.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		941.00000	855,000	17.26	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.41380	7.30250		15.07	0.00	0	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		398.00000	456,000	15.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		446.00000	392,000	15.05	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		380.00000	432,000	15.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		478.00000	418,000	15.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		417.00000	480,000	15.03	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		415.00000	366,000	15.03	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.39620	9.28560		18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,572.00000	1,629,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,486.00000	1,433,000	18.75	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,555.00000	1,612,000	18.81	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	9.25	Put		1,519.00000	1,466,000	18.81	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,589.00000	1,647,000	18.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,453.00000	1,401,000	18.70	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.12070	7.01310		13.72	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			15,283.00000	21,935,000	14.11	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			13,973.00000	9,865,000	14.11	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			13,139.00000	18,785,000	13.91	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			16,829.00000	11,715,000	13.91	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			18,130.00000	25,320,000	14.30	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			11,820.00000	8,250,000	14.30	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.21420	7.10410		14.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			28,344.00000	34,967,000	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put			22,934.00000	18,547,000	14.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call			25,769.00000	32,077,000	14.49	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put			25,359.00000	20,657,000	14.49	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call			31,075.00000	38,006,000	14.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put			20,665.00000	16,586,000	14.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.33440	11.20120		13.67	3,887,699.20	343	32,917.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		68.00000	92,000	14.87	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		667.00000	558,000	14.87	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		61.00000	83,000	15.00	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		710.00000	599,000	15.00	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		76.00000	102,000	14.74	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		625.00000	518,000	14.74	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	11.45	Put		391.00000	304,000	13.93	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		142.00000	188,000	13.93	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,363.00000	1,234,000	16.87	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		14.00000	18,000	16.87	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		843.00000	726,000	15.40	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		44.00000	60,000	15.40	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.47090	11.33430		13.65	2,271,238.20	198	2,437.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		224.00000	262,000	14.54	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		740.00000	641,000	14.54	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		212.00000	248,000	14.66	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		778.00000	677,000	14.66	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		236.00000	276,000	14.43	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		702.00000	605,000	14.43	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		0.00000	843,000	13.62	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		0.00000	122,000	13.62	1,220.00	10	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		0.00000	381,000	13.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		0.00000	402,000	13.65	4,020.00	10	10.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.61260	11.47570		14.09	0.00	0	2,391.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		518.00000	586,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		542.00000	473,000	14.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		498.00000	561,000	14.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		572.00000	498,000	14.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		538.00000	611,000	14.05	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		512.00000	448,000	14.05	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.74540	11.60820		14.35	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		616.00000	685,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		658.00000	590,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		597.00000	662,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		689.00000	617,000	14.32	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		636.00000	709,000	14.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		628.00000	564,000	14.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08600	0.08540		16.67	0.00	0	430.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		185.00000	205,000	19.15	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		345.00000	305,000	19.15	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		29.00000	31,000	23.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,189.00000	1,131,000	23.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		857.00000	913,000	18.17	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		17.00000	13,000	18.17	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08730	0.08660		19.88	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		490.00000	526,000	18.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		330.00000	296,000	18.55	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		183.00000	196,000	21.38	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,023.00000	966,000	21.38	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,200.00000	1,265,000	17.60	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		40.00000	35,000	17.60	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.59050	9.45580		12.29	11,873,039.00	1,238	17,960.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		73.00000	105,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		417.00000	315,000	13.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		63.00000	92,000	13.17	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	9.85	Put		457.00000	352,000	13.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		83.00000	119,000	12.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		377.00000	279,000	12.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		203.00000	141,000	12.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		159.00000	231,000	12.55	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		958.00000	831,000	15.11	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		14.00000	21,000	15.11	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,055.00000	926,000	15.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		11.00000	16,000	15.46	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		676.00000	557,000	14.05	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		32.00000	47,000	14.05	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		123.00000	175,000	12.29	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		267.00000	185,000	12.29	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.70680	9.56960		12.74	1,553,088.00	160	7,278.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		227.00000	275,000	13.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		457.00000	368,000	13.09	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		213.00000	258,000	13.27	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		493.00000	401,000	13.27	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		242.00000	294,000	12.92	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		422.00000	337,000	12.92	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.82960	9.69340		12.94	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		429.00000	505,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		386.00000	325,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		405.00000	478,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		412.00000	348,000	12.94	0.00	0	0.00

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€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		454.00000	533,000	12.95	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		361.00000	303,000	12.95	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.94580	9.81070		13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		498.00000	573,000	13.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		487.00000	427,000	13.22	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		479.00000	549,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		518.00000	453,000	13.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		522.00000	599,000	13.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		461.00000	403,000	13.19	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			367.18600	366.50300			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			339.26900	338.69600		149,278,360.00		44	1,110.00
ALBI	On	05/05/2011	Index Future			344.17200	343.59100		0.00		0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.99690	6.99740		9.44	8,928,044.40	1,276	7,926.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		323.00000	322,000	11.47	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		26.00000	25,000	11.47	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		278.00000	278,000	10.96	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		31.00000	31,000	10.96	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		368.00000	368,000	11.98	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		21.00000	21,000	11.98	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00710	7.00660		9.96	0.00	0	825.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		432.00000	432,000	12.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		75.00000	75,000	12.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		392.00000	392,000	11.77	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	13/06/2011	Foreign Exchange Future	6.70	Put		85.00000	85,000	11.77	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		474.00000	474,000	12.38	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		67.00000	67,000	12.38	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			7.01650	7.01710		10.18	0.00	0	5,790.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		487.00000	487,000	11.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		120.00000	121,000	11.90	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		448.00000	448,000	11.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		131.00000	132,000	11.65	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		527.00000	526,000	12.14	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		110.00000	110,000	12.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.78260	7.75050		12.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,048.00000	1,068,000	12.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		598.00000	585,000	12.10	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		1,023.00000	1,043,000	12.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		623.00000	610,000	12.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,073.00000	1,092,000	12.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		573.00000	559,000	12.06	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.09850	7.05160		10.76	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		115.00000	144,000	11.03	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		113.00000	96,000	11.03	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		95.00000	115,000	10.76	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		143.00000	117,000	10.76	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		145.00000	177,000	11.29	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		93.00000	79,000	11.29	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			7.17550	7.12670		10.54	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		328.00000	366,000	11.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		101.00000	91,000	11.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		294.00000	330,000	11.11	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		117.00000	105,000	11.11	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		365.00000	404,000	11.39	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		88.00000	79,000	11.39	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.40400	7.31030		14.16	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		190.00000	252,000	14.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		130.00000	98,000	14.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		162.00000	219,000	14.51	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		152.00000	115,000	14.51	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		221.00000	287,000	14.87	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		111.00000	83,000	14.87	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.50750	7.41220		14.55	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		448.00000	516,000	14.42	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		136.00000	109,000	14.42	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		415.00000	481,000	14.43	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		153.00000	124,000	14.43	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		481.00000	552,000	14.40	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		119.00000	95,000	14.40	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.27000	152.12300			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.35300	154.20400			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			340.15600	339.60700			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		33,930.00000	28,440,000		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		34,030.00000	28,540,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put		33,830.00000	28,340,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			345.07200	344.51600			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		44,840.00000	39,280,000		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		44,940.00000	39,380,000		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		44,740.00000	39,180,000		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			147.46200	147.67800			0.00	0	9.00
IGOV	On	05/05/2011	Index Future			149.59300	149.81200			0.00	0	0.00
IGOV	On	04/08/2011	Index Future			151.74500	151.96800			0.00	0	0.00
ILBI	On	03/02/2011	Index Future			399.69000	400.26900			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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	16/02/2011	Jibar Tradeable Future			5.58000	5.51600			0.00	2,500	5,000.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			5.57000	5.51000			0.00	0	6,990.00
JIBAR F	On	20/04/2011	Jibar Tradeable Future			5.56000	5.53200			0.00	0	2.00
JIBAR F	On	18/05/2011	Jibar Tradeable Future			5.57000	5.57000			0.00	0	2,000.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			5.59000	5.62200			0.00	0	3,890.00
JIBAR F	On	20/07/2011	Jibar Tradeable Future			5.66000	5.73500			0.00	0	0.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			5.82000	5.84400			0.00	10	15,790.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.16000	6.22000			0.00	200	5,290.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			6.47000	6.53300			0.00	0	290.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			6.81000	6.85700			0.00	2,500	2,890.00
JIBAR F	On	19/09/2012	Jibar Tradeable Future			7.18000	7.22200			0.00	2,500	44,000.00
JIBAR F	On	19/12/2012	Jibar Tradeable Future			7.48000	7.52000			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			334.13600	333.43900			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			338.96600	338.25900			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			7.65000	7.67200		4.25	0.00	0	7,886.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,099.00000	1,168,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		116.00000	90,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,278.00000	1,353,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		81.00000	61,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		930.00000	992,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		162.00000	128,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.78300	7.80600		4.50	0.00	0	805.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,077.00000	1,116,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,306.00000	1,251,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,178.00000	1,221,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,203.00000	1,151,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		981.00000	1,018,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,415.00000	1,358,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		890.00000	925,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,530.00000	1,471,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.93300	7.95900		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		784.00000	813,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,565.00000	2,494,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		851.00000	883,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,436.00000	2,368,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		719.00000	747,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,696.00000	2,624,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.61300	8.64400		11.50	0.00	0	25,674.00

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	9.00	Call		3,481.00000	3,730,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		159.00000	112,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,891.00000	4,151,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		114.00000	78,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		3,084.00000	3,320,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		220.00000	160,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		9,002.00000	8,706,000	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			8.69800	8.73000		11.75	664,245,058.50	5,570	6,070.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,096.00000	3,241,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,909.00000	2,754,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,344.00000	3,496,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,692.00000	2,544,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,859.00000	2,996,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,140.00000	2,977,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		7,779.00000	7,523,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		644.00000	688,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.78800	8.82100		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,936.00000	2,023,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,353.00000	7,137,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,092.00000	2,185,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,020.00000	6,810,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,787.00000	1,870,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		7,696.00000	7,476,000	11.77	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			7.44800	7.46500		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,800.00000	1,856,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,964.00000	2,021,000	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
R201	On	03/02/2011	Bond Future	7.95	Call		1,638.00000	1,693,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		8.00000	6,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.58000	7.59800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,136.00000	1,166,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		654.00000	627,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,233.00000	1,265,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		593.00000	568,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,043.00000	1,072,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		719.00000	691,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.73500	7.75400		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		517.00000	532,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,025.00000	1,984,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		566.00000	582,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,923.00000	1,883,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		472.00000	485,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,131.00000	2,088,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.48400	0.46600			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		58,006.00000	57,485,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/02/2011	Bond Future	3.10	Call		58,853.00000	58,332,000		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		57,150.00000	56,629,000		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			0.40900	0.39000			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,870.00000	40,318,000		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		41,898.00000	41,346,000		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		39,831.00000	39,280,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Put		0.00000	1,000		0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.22800	8.25500		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,360.00000	1,461,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		142.00000	107,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,566.00000	1,675,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		102.00000	75,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,165.00000	1,257,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		194.00000	151,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,410.00000	1,286,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		122.00000	134,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.34900	8.37700		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,207.00000	1,261,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,823.00000	1,741,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,319.00000	1,376,000	6.91	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	05/05/2011	Bond Future	8.30	Put		1,692.00000	1,613,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,101.00000	1,151,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,961.00000	1,875,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.48100	8.51100		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		998.00000	1,039,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,409.00000	3,310,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,079.00000	1,123,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,251.00000	3,155,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		921.00000	960,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,572.00000	3,471,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.39700	8.43300		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		821.00000	927,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		448.00000	353,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		997.00000	1,117,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		347.00000	266,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		664.00000	755,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		569.00000	459,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.51100	8.54900		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,593.00000	1,687,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,859.00000	1,747,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,729.00000	1,827,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,724.00000	1,616,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,464.00000	1,552,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,001.00000	1,884,000	7.97	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			8.63600	8.67600		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		912.00000	966,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,536.00000	4,380,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		990.00000	1,047,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		4,340.00000	4,187,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		838.00000	888,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,737.00000	4,577,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.09800	7.11500		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,289.00000	2,334,000	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		2,417.00000	2,461,000	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		2,162.00000	2,206,000	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			7.23400	7.25300		3.00	206,010.56	2	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,011.00000	1,037,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		418.00000	398,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,090.00000	1,118,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		378.00000	360,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		935.00000	961,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		462.00000	442,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.40200	7.42200		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		433.00000	446,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,362.00000	1,332,000	2.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	04/08/2011	Bond Future	7.05	Call		471.00000	485,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,290.00000	1,260,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		397.00000	409,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,437.00000	1,405,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.50600	8.52700		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,500.00000	1,582,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		207.00000	166,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,732.00000	1,822,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		152.00000	119,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,281.00000	1,355,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		276.00000	227,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.61400	8.63600		9.00	0.00	0	20.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,462.00000	1,509,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,241.00000	2,163,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,593.00000	1,644,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,085.00000	2,010,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,337.00000	1,382,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,405.00000	2,324,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.73200	8.75500		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,273.00000	1,310,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,126.00000	4,036,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,371.00000	1,411,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,937.00000	3,849,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,178.00000	1,214,000	8.91	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	04/08/2011	Bond Future	8.20	Put		4,320.00000	4,228,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.51400	8.55100		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,470.00000	1,631,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		255.00000	188,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		1,707.00000	1,881,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		190.00000	136,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,249.00000	1,395,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		337.00000	255,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.61100	8.64800		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,492.00000	1,583,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,389.00000	2,257,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,629.00000	1,725,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,222.00000	2,094,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,363.00000	1,448,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,566.00000	2,428,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.71400	8.75300		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,341.00000	1,413,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,364.00000	4,206,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,446.00000	1,522,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,162.00000	4,009,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,240.00000	1,308,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,571.00000	4,409,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.57000	8.59500		15.25	0.00	0	21,989.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,330.00000	3,506,000	15.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/02/2011	Bond Future	9.00	Put		109.00000	79,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,680.00000	3,864,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		77.00000	55,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,986.00000	3,154,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		151.00000	113,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.63200	8.65900		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,032.00000	2,117,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,343.00000	3,208,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,215.00000	2,306,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,110.00000	2,981,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,857.00000	1,938,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,588.00000	3,449,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.69800	8.72500		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,752.00000	2,840,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,594.00000	4,464,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,934.00000	3,026,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,360.00000	4,235,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,575.00000	2,659,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,836.00000	4,702,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,539.00000	10,723,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		689.00000	656,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			1.03700	1.03700			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		31,097.00000	31,097,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/02/2011	Bond Future	3.15	Call		31,729.00000	31,729,000		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		30,460.00000	30,460,000		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			1.78200	1.78200			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,054.00000	4,054,000		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		4,330.00000	4,330,000		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		3,778.00000	3,778,000		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			2.52900	2.52900			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,431.00000	4,431,000		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		4,888.00000	4,888,000		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		3,971.00000	3,971,000		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			8.66600	8.70200			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		6,108.00000	5,810,000		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		5,651.00000	5,354,000		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	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		6,568.00000	6,271,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.73700	8.77300			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		6,665.00000	6,371,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		6,210.00000	5,916,000		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		7,123.00000	6,829,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.81100	8.84900			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		7,249.00000	6,944,000		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		6,796.00000	6,491,000		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		7,705.00000	7,400,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,983.95000	13,798.43000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,996.00000	3,840,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		12.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		1,996.00000	3,839,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		12.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		1,997.00000	3,840,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		13.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			14,165.83000	13,976.02000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call	4,760.00000	6,658,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put	0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call	4,760.00000	6,658,000		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	4,760.00000	6,658,000		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
TRT1	On	03/02/2011	Index Future			336.17700	335.63600		0.00	0	100.00
TRT1	On	05/05/2011	Index Future			340.77700	340.22800		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.08000	1.06430	14.29	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		290.00000	394,000	13.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		147.00000	94,000	13.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		110.00000	146,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		467.00000	346,000	14.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		662.00000	813,000	13.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		19.00000	13,000	13.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.09480	1.07920	14.22	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		524.00000	629,000	13.47	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		232.00000	181,000	13.47	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		299.00000	366,000	14.22	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		507.00000	418,000	14.22	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		879.00000	1,011,000	13.41	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		87.00000	63,000	13.41	0	0.00
Total for Derivatives :									1,076,948,808.36	49,655	800,730.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>											
CGR5	On	23/07/2011			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011			6.20000	6.22000			0.00	0	0.00
R157	On	15/09/2015			7.63000	7.65000			0.00	0	0.00
R186	On	21/12/2026			8.60000	8.63000			0.00	0	0.00
R189	On	31/03/2013			211.54948	211.61519			0.00	0	0.00
R197	On	07/12/2023			226.22407	226.63314			0.00	0	0.00
R201	On	21/12/2014			7.43000	7.44500			0.00	0	0.00
R202	On	07/12/2033			2.76000	2.74000			0.00	0	0.00
R203	On	15/09/2017			8.21000	8.23500			0.00	0	0.00
R204	On	21/12/2018			8.38000	8.41500			0.00	0	0.00
R206	On	15/01/2014			7.08000	7.09500			0.00	0	0.00
R207	On	15/01/2020			8.49000	8.51000			0.00	0	0.00
R208	On	31/03/2021			8.50000	8.53500			0.00	0	0.00
R209	On	31/03/2036			8.56000	8.58500			0.00	0	0.00
R210	On	31/03/2028			2.71500	2.71500			0.00	0	0.00
R211	On	31/01/2017			2.15000	2.15000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	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:									1,076,948,808.36	49,655	800,730.00	