



Daily MTM Report

Daily summary for: 20/12/2010

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			6.91740	6.93720		14.10	4,046,679.00	585	273,038.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		26.00000	26,000	21.15	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,089.00000	1,109,000	21.15	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		24.00000	24,000	21.47	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,137.00000	1,157,000	21.47	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		28.00000	28,000	20.83	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,041.00000	1,061,000	20.83	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,576.00000	1,597,000	24.36	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		13.00000	14,000	24.36	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,563.00000	3,583,000	28.03	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	28.03	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		453.00000	468,000	16.66	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		90.00000	85,000	16.66	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,478.00000	1,499,000	23.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		15.00000	16,000	23.72	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		624.00000	641,000	17.95	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		61.00000	58,000	17.95	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		668.00000	686,000	18.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		55.00000	53,000	18.27	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		714.00000	731,000	18.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		51.00000	48,000	18.59	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		413.00000	427,000	16.34	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		100.00000	94,000	16.34	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		299.00000	311,000	15.38	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		136.00000	128,000	15.38	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		537.00000	553,000	17.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		74.00000	70,000	17.30	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		336.00000	348,000	15.70	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		123.00000	115,000	15.70	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		495.00000	510,000	16.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		82.00000	77,000	16.98	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		111.00000	104,000	16.02	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		374.00000	387,000	16.02	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		154.00000	156,000	14.23	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		241.00000	223,000	14.23	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00550	7.02420		14.61	16,953,310.00	2,420	58,439.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		163.00000	156,000	16.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		589.00000	601,000	16.63	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		153.00000	146,000	16.85	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		629.00000	641,000	16.85	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		174.00000	166,000	16.40	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		550.00000	561,000	16.40	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		476.00000	460,000	14.88	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		152.00000	155,000	14.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09880	7.11730		14.73	0.00	0	9,719.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		147.00000	142,000	18.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,080.00000	1,093,000	18.13	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		141.00000	136,000	18.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,124.00000	1,137,000	18.31	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		154.00000	148,000	17.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,037.00000	1,049,000	17.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.18780	7.20580		15.26	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		389.00000	378,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		533.00000	540,000	15.73	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		373.00000	363,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		567.00000	575,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		406.00000	395,000	15.57	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		500.00000	507,000	15.57	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.16020	9.17810		17.88	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,576.00000	1,566,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,598.00000	1,606,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,561.00000	1,549,000	19.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,633.00000	1,639,000	19.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,592.00000	1,583,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,564.00000	1,573,000	19.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.91740	6.93720		14.10	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		16,811.00000	15,769,000	14.74	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		23,091.00000	24,029,000	14.74	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		15,125.00000	14,183,000	15.06	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		26,405.00000	27,443,000	15.06	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		18,687.00000	17,541,000	14.42	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		19,967.00000	20,801,000	14.42	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.00550	7.02420		14.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		27,841.00000	26,610,000	14.83	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		30,421.00000	31,060,000	14.83	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		26,004.00000	24,836,000	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		33,584.00000	34,286,000	15.06	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		29,815.00000	28,520,000	14.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		27,395.00000	27,970,000	14.61	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.74080	10.75950		13.06	8,431,528.00	785	37,278.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		44.00000	40,000	15.44	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,085.00000	1,099,000	15.44	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		40.00000	37,000	15.55	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,131.00000	1,146,000	15.55	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		48.00000	44,000	15.32	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,039.00000	1,053,000	15.32	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		774.00000	786,000	14.64	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		83.00000	77,000	14.64	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,803.00000	1,820,000	17.13	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		12.00000	11,000	17.13	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,272.00000	1,287,000	15.89	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		31.00000	28,000	15.89	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.86700	10.88390		13.62	0.00	0	2,005.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		155.00000	150,000	15.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,121.00000	1,133,000	15.73	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		148.00000	143,000	15.84	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,164.00000	1,176,000	15.84	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		163.00000	158,000	15.63	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,079.00000	1,091,000	15.63	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.99570	11.01190		14.01	0.00	0	2,355.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		368.00000	359,000	14.87	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		856.00000	863,000	14.87	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		354.00000	345,000	14.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		892.00000	899,000	14.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		382.00000	373,000	14.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		820.00000	827,000	14.78	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.11890	11.13570		14.25	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		457.00000	451,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		971.00000	982,000	15.10	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		443.00000	437,000	15.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,007.00000	1,018,000	15.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		471.00000	465,000	15.02	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		935.00000	946,000	15.02	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08280	0.08260		17.62	0.00	0	731.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		162.00000	162,000	20.38	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		602.00000	582,000	20.38	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		40.00000	39,000	23.91	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,480.00000	1,459,000	23.91	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		637.00000	650,000	17.30	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		77.00000	70,000	17.30	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08390	0.08380		21.01	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		404.00000	404,000	19.59	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		524.00000	514,000	19.59	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		166.00000	164,000	22.29	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,286.00000	1,274,000	22.29	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		979.00000	985,000	17.68	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		99.00000	95,000	17.68	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.09790	9.17200		11.88	1,264,608.10	139	18,354.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		63.00000	52,000	14.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		691.00000	754,000	14.85	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		58.00000	47,000	15.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		736.00000	799,000	15.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		69.00000	57,000	14.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		647.00000	709,000	14.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		439.00000	494,000	13.58	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		111.00000	92,000	13.58	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,251.00000	1,321,000	17.40	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		23.00000	19,000	17.40	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,348.00000	1,418,000	17.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		20.00000	16,000	17.82	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		965.00000	1,032,000	16.13	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		37.00000	30,000	16.13	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		92.00000	75,000	14.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		520.00000	577,000	14.00	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.20760	9.28140		12.43	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		172.00000	154,000	14.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		691.00000	746,000	14.45	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		162.00000	146,000	14.62	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		731.00000	788,000	14.62	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		182.00000	164,000	14.29	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		651.00000	706,000	14.29	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.32310	9.39750		12.56	0.00	0	2,300.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		329.00000	296,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		582.00000	623,000	13.47	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		314.00000	283,000	13.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		617.00000	660,000	13.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		344.00000	311,000	13.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		547.00000	588,000	13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.43240	9.50720		13.10	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		403.00000	368,000	13.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		696.00000	736,000	13.90	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		388.00000	355,000	14.02	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		731.00000	773,000	14.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		419.00000	383,000	13.79	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		662.00000	701,000	13.79	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			372.35100	371.69700			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			343.25200	342.61600			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			348.27600	347.63000			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80350	6.77250		10.25	43,902,985.50	6,453	8,029.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		178.00000	200,000	11.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		106.00000	97,000	11.00	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		146.00000	166,000	10.62	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		124.00000	113,000	10.62	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		213.00000	236,000	11.37	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		91.00000	83,000	11.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.81000	6.77780		10.55	0.00	0	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		277.00000	301,000	11.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		149.00000	141,000	11.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		244.00000	267,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		166.00000	157,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		312.00000	337,000	11.68	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		134.00000	127,000	11.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81320	6.78120		10.75	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		338.00000	355,000	11.44	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		207.00000	192,000	11.44	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		306.00000	322,000	11.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		225.00000	209,000	11.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		371.00000	390,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		190.00000	177,000	11.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.51950	7.51030		12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		946.00000	951,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		736.00000	732,000	12.71	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		925.00000	929,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		765.00000	760,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		967.00000	972,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		707.00000	703,000	12.67	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.80080	6.85720		9.30	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		65.00000	48,000	10.40	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		258.00000	297,000	10.40	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		54.00000	39,000	10.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		297.00000	338,000	10.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		78.00000	58,000	10.18	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		221.00000	257,000	10.18	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.87060	6.92680		11.14	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		228.00000	200,000	11.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		201.00000	229,000	11.27	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		207.00000	180,000	11.41	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		230.00000	259,000	11.41	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		256.00000	221,000	11.14	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		179.00000	200,000	11.14	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.17510	7.18600		14.43	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		177.00000	169,000	14.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		241.00000	244,000	14.78	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		159.00000	151,000	14.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		273.00000	276,000	14.95	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		198.00000	189,000	14.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		212.00000	214,000	14.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.27630	7.28550		14.87	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		398.00000	390,000	14.77	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		213.00000	214,000	14.77	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		371.00000	362,000	14.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		236.00000	236,000	14.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		427.00000	418,000	14.73	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		192.00000	192,000	14.73	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.02100	152.81600			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.10500	154.89700			0.00	0	0.00
GOVI On	03/02/2011	GOVI			344.07900	343.46300			3,440,790.00	1	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		4,630.00000	10,790,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		4,530.00000	10,690,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		4,730.00000	10,890,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000		0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			349.11600	348.48900		0.00	0	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000		1,160,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		5,110.00000		0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000		1,060,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		5,210.00000		0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000		1,260,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		5,010.00000		0,000	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0	0.00
IGOV	On	03/02/2011	Index Future			148.55600	148.53800		0.00	0	0	4.00
IGOV	On	05/05/2011	Index Future			150.73000	150.71200		0.00	0	0	0.00
IGOV	On	04/08/2011	Index Future			152.90600	152.88700		0.00	0	0	0.00
ILBI	On	03/02/2011	Index Future			402.35900	402.38200		0.00	0	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	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			5.54000	5.54500			0.00	0	5,000.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.48100	5.48000			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.47100	5.47500			0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.47600	5.47000			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.48100	5.48000			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.48200	5.49000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.63900	5.64000			0.00	0	13,900.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.92100	5.91000			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.19200	6.20000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.52500	6.52000			0.00	0	100.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.83100	6.82500			0.00	0	40,100.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.07000	7.01600			0.00	0	0.00
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			338.42000	337.67400			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			343.37300	342.61500			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.46600	7.48800		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		1,988.00000	2,050,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		205.00000	170,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,165.00000	2,232,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		167.00000	138,000	4.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Call		1,815.00000	1,874,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		246.00000	209,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.58000	7.60400		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,686.00000	1,729,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,086.00000	1,030,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,808.00000	1,854,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,003.00000	950,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,569.00000	1,609,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,174.00000	1,115,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,456.00000	1,494,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,266.00000	1,205,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.71300	7.73900		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,213.00000	1,245,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,144.00000	2,076,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,300.00000	1,333,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,036.00000	1,968,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,131.00000	1,161,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,259.00000	2,188,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.43800	8.46400		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,471.00000	5,652,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		415.00000	342,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,861.00000	6,050,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		349.00000	285,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,088.00000	5,260,000	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		490.00000	408,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,408.00000	7,151,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		140.00000	137,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.51500	8.54200		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,534.00000	4,655,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,569.00000	2,431,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,818.00000	4,945,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,388.00000	2,256,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,258.00000	4,373,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,761.00000	2,617,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,709.00000	6,492,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,352.00000	1,394,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.59800	8.62600		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,876.00000	2,952,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,484.00000	6,297,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,069.00000	3,150,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,188.00000	6,006,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,689.00000	2,761,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,789.00000	6,598,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.24500	7.27200		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,485.00000	2,569,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		32.00000	24,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,644.00000	2,729,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		25.00000	18,000	3.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Call		2,328.00000	2,410,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		41.00000	31,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.35400	7.38300		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,695.00000	1,749,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		526.00000	487,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,806.00000	1,863,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		479.00000	443,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,587.00000	1,639,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		577.00000	536,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.48700	7.51900		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		844.00000	876,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,652.00000	1,589,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		909.00000	942,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,566.00000	1,504,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		783.00000	813,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,742.00000	1,677,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.37600	0.37600			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,642.00000	60,642,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		61,489.00000	61,489,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		59,786.00000	59,786,000		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			0.29800	0.29800			0.00	0	6,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		43,572.00000	43,572,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,600.00000	44,600,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,533.00000	42,533,000		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			8.07500	8.09700		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,303.00000	2,371,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		289.00000	246,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,503.00000	2,576,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		243.00000	205,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,109.00000	2,172,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		342.00000	294,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,230.00000	1,137,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		738.00000	756,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.18400	8.20700		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,826.00000	1,867,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,616.00000	1,545,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,958.00000	2,002,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,505.00000	1,437,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,698.00000	1,737,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,732.00000	1,659,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.30600	8.33100		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,447.00000	1,481,000	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		3,017.00000	2,933,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,546.00000	1,582,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,877.00000	2,795,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,352.00000	1,384,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,162.00000	3,076,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.18900	8.21000		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,109.00000	2,167,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		482.00000	421,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,314.00000	2,379,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		410.00000	356,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,911.00000	1,964,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		562.00000	496,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.29100	8.31300		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,538.00000	2,589,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,516.00000	1,446,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,702.00000	2,756,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,409.00000	1,342,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,379.00000	2,427,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,629.00000	1,556,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.40400	8.42700		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,495.00000	1,525,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,804.00000	3,711,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,600.00000	1,632,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,635.00000	3,544,000	7.87	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/08/2011	Bond Future	7.95	Call		1,395.00000	1,423,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,978.00000	3,884,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.89000	6.91700		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,813.00000	2,883,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		3.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,940.00000	3,010,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		2.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,687.00000	2,757,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		4.00000	3,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.99600	7.02700		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,472.00000	1,521,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		333.00000	307,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,561.00000	1,611,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		302.00000	277,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,387.00000	1,433,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		367.00000	338,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.13400	7.16800		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		710.00000	738,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,081.00000	1,034,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		760.00000	789,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,021.00000	975,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		661.00000	687,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,143.00000	1,094,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.27600	8.29700		8.75	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		2,959.00000	3,038,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		307.00000	261,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,197.00000	3,281,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		258.00000	217,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,727.00000	2,801,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		363.00000	312,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.37200	8.39400		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,426.00000	2,475,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,813.00000	1,734,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,590.00000	2,642,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,689.00000	1,614,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,268.00000	2,314,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,943.00000	1,862,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.47800	8.50100		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,000.00000	2,039,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,432.00000	3,341,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,127.00000	2,168,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,272.00000	3,182,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,878.00000	1,915,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,599.00000	3,506,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.29800	8.31900		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,015.00000	3,095,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		356.00000	304,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,262.00000	3,347,000	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		301.00000	254,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,776.00000	2,850,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		420.00000	362,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.38300	8.40500		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,505.00000	2,557,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,923.00000	1,840,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,677.00000	2,732,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,791.00000	1,710,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,339.00000	2,388,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,063.00000	1,976,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.47600	8.49900		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,114.00000	2,156,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,627.00000	3,530,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,249.00000	2,293,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,455.00000	3,361,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,983.00000	2,023,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,804.00000	3,705,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.41400	8.44000		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,870.00000	5,028,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		356.00000	293,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,197.00000	5,362,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		300.00000	245,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,547.00000	4,697,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		418.00000	348,000	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			8.47100	8.49800		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,052.00000	3,138,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,035.00000	2,895,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,268.00000	3,359,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,835.00000	2,700,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,843.00000	2,924,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,246.00000	3,101,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.53100	8.55900		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,681.00000	3,773,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,171.00000	4,031,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,888.00000	3,985,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,962.00000	3,828,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,478.00000	3,567,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,387.00000	4,244,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,888.00000	12,078,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		686.00000	645,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.95500	0.95500			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,563.00000	32,563,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		33,195.00000	33,195,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		31,925.00000	31,925,000		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			1.75900	1.75900			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		4,187.00000	4,187,000		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		4,463.00000	4,463,000		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		3,911.00000	3,911,000		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			2.47500	2.47500			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,953.00000	4,953,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		5,410.00000	5,410,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,493.00000	4,493,000		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			8.48900	8.51500			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		4,543.00000	4,322,000		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		4,087.00000	3,866,000		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		5,004.00000	4,783,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.55200	8.57900			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		5,064.00000	4,837,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		4,609.00000	4,382,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	7.95	Put		5,522.00000	5,295,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.62000	8.64800			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		5,614.00000	5,382,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		5,161.00000	4,930,000		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		6,070.00000	5,838,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,374.44000	13,441.61000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		74.00000	21,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1,658.00000	2,277,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		74.00000	21,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		1,658.00000	2,277,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		74.00000	21,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1,658.00000	2,277,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,548.71000	13,617.19000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,172.00000	487,000		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		1,172.00000	487,000		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		1,172.00000	487,000		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			339.99300	339.27200			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			344.62200	343.89100			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.03680	1.04310		14.41	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		252.00000	218,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		321.00000	350,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		124.00000	104,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		693.00000	736,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		529.00000	479,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		98.00000	111,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.05260	1.05890		14.40	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		470.00000	431,000	14.40	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		381.00000	405,000	14.40	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		291.00000	265,000	15.62	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		702.00000	739,000	15.62	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		762.00000	710,000	13.86	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		173.00000	184,000	13.86	0.00	0	0.00
Total for Derivatives :										78,039,900.60	10,383	796,803.00

j-Bonds

CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.95000	5.97000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.41000	7.43000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.40000	8.42500			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			211.25168	211.23798			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.96392	225.94084			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.19500	7.22000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.02000	8.04000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.14000	8.16000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.84500	6.87000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.23000	8.25000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.25500	8.27500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.38500	8.41000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.64000	2.64000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.16000	2.16000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										78,039,900.60	10,383	796,803.00