



Daily MTM Report

Daily summary for: 21/12/2010

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			6.88890	6.91740		14.22	36,332,058.60	5,274	277,820.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		26.00000	23,000	21.20	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,109.00000	1,134,000	21.20	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		24.00000	21,000	21.51	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,157.00000	1,182,000	21.51	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		28.00000	25,000	20.88	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,061.00000	1,086,000	20.88	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,597.00000	1,623,000	24.37	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		14.00000	12,000	24.37	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,583.00000	3,611,000	28.22	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	28.22	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		468.00000	488,000	16.75	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		85.00000	77,000	16.75	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,499.00000	1,525,000	23.74	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		16.00000	14,000	23.74	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		641.00000	664,000	18.02	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	7.50	Call		58.00000	53,000	18.02	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		686.00000	709,000	18.34	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		53.00000	48,000	18.34	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		731.00000	755,000	18.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		48.00000	44,000	18.66	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		427.00000	447,000	16.44	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		94.00000	86,000	16.44	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		311.00000	328,000	15.49	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		128.00000	117,000	15.49	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		553.00000	575,000	17.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		70.00000	64,000	17.39	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		348.00000	367,000	15.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		115.00000	106,000	15.80	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		510.00000	531,000	17.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		77.00000	70,000	17.07	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		104.00000	95,000	16.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		387.00000	406,000	16.12	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		156.00000	168,000	14.32	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		223.00000	207,000	14.32	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.97660	7.00550		14.64	14,022,966.00	2,010	58,449.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		156.00000	151,000	16.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		601.00000	624,000	16.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		146.00000	141,000	17.13	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		641.00000	664,000	17.13	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		166.00000	161,000	16.68	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		561.00000	584,000	16.68	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		460.00000	441,000	14.95	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		155.00000	164,000	14.95	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.06940	7.09880		14.73	424,164.00	60	9,779.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		142.00000	138,000	18.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,093.00000	1,119,000	18.33	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		136.00000	132,000	18.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,137.00000	1,163,000	18.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		148.00000	144,000	18.15	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,049.00000	1,075,000	18.15	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.15850	7.18780		15.11	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		378.00000	364,000	15.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		540.00000	556,000	15.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		363.00000	349,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		575.00000	591,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		395.00000	380,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		507.00000	522,000	15.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.13310	9.16020		19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,566.00000	1,545,000	19.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,606.00000	1,612,000	19.48	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,549.00000	1,529,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,639.00000	1,646,000	19.54	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,583.00000	1,560,000	19.42	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,573.00000	1,577,000	19.42	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			6.88890	6.91740		14.22	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		15,769.00000	14,558,000	14.85	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		24,029.00000	25,668,000	14.85	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		14,183.00000	13,069,000	15.17	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		27,443.00000	29,179,000	15.17	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		17,541.00000	16,227,000	14.53	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		20,801.00000	22,337,000	14.53	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.97660	7.00550		14.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		26,610.00000	25,626,000	15.10	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		31,060.00000	32,966,000	15.10	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		24,836.00000	23,926,000	15.32	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		34,286.00000	36,266,000	15.32	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		28,520.00000	27,456,000	14.87	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		27,970.00000	29,796,000	14.87	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.67380	10.74080		13.06	58,054,798.20	5,439	37,289.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		40.00000	35,000	15.68	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,099.00000	1,161,000	15.68	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		37.00000	32,000	15.80	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,146.00000	1,208,000	15.80	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		44.00000	38,000	15.57	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,053.00000	1,114,000	15.57	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		786.00000	843,000	14.88	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		77.00000	67,000	14.88	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,820.00000	1,885,000	17.39	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		11.00000	9,000	17.39	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,287.00000	1,350,000	16.14	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		28.00000	24,000	16.14	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.79890	10.86700		13.66	475,151.60	44	2,049.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		150.00000	137,000	15.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,133.00000	1,188,000	15.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		143.00000	130,000	16.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,176.00000	1,231,000	16.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		158.00000	144,000	15.78	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,091.00000	1,145,000	15.78	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.92740	10.99570		13.98	305,967.20	28	2,383.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		359.00000	337,000	15.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		863.00000	910,000	15.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		345.00000	324,000	15.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		899.00000	947,000	15.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		373.00000	351,000	14.92	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		827.00000	874,000	14.92	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.04900	11.11890		14.22	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		451.00000	425,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		982.00000	1,026,000	15.16	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		437.00000	412,000	15.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,018.00000	1,063,000	15.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		465.00000	439,000	15.08	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		946.00000	990,000	15.08	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			0.08250	0.08280		17.81	0.00	0	731.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		162.00000	154,000	20.56	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		582.00000	604,000	20.56	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		39.00000	37,000	24.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,459.00000	1,487,000	24.05	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		650.00000	625,000	17.42	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		70.00000	75,000	17.42	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08360	0.08390		21.12	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		404.00000	390,000	19.68	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		514.00000	530,000	19.68	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		164.00000	158,000	22.39	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,274.00000	1,298,000	22.39	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		985.00000	959,000	17.70	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		95.00000	99,000	17.70	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.05490	9.09790		11.85	2,716,470.00	300	18,054.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		52.00000	44,000	14.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		754.00000	789,000	14.84	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		47.00000	40,000	15.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		799.00000	835,000	15.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		57.00000	49,000	14.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		709.00000	744,000	14.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		494.00000	526,000	13.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		92.00000	81,000	13.64	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,321.00000	1,360,000	17.24	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		19.00000	15,000	17.24	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,418.00000	1,458,000	17.63	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		16.00000	13,000	17.63	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,032.00000	1,070,000	16.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		30.00000	25,000	16.04	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		75.00000	66,000	14.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		577.00000	611,000	14.04	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.16340	9.20760		12.48	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		154.00000	146,000	14.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		746.00000	783,000	14.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		146.00000	138,000	14.86	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		788.00000	825,000	14.86	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		164.00000	155,000	14.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		706.00000	742,000	14.52	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.27780	9.32310		12.89	92,778.00	10	2,310.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		296.00000	292,000	13.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		623.00000	664,000	13.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		283.00000	279,000	14.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		660.00000	701,000	14.06	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		311.00000	305,000	13.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		588.00000	627,000	13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.38660	9.43240		13.36	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		368.00000	363,000	14.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		736.00000	776,000	14.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		355.00000	350,000	14.40	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		773.00000	813,000	14.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		383.00000	377,000	14.17	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		701.00000	740,000	14.17	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			373.15400	372.35100			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			344.00400	343.25200			24,080,280.00	7	1,164.00
ALBI	On	05/05/2011	Index Future			349.04000	348.27600			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.80300	6.80350		10.29	469,407.00	69	7,960.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		200.00000	199,000	11.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		97.00000	96,000	11.04	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		166.00000	166,000	10.66	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		113.00000	113,000	10.66	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		236.00000	235,000	11.41	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		83.00000	82,000	11.41	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80960	6.81000		10.55	0.00	0	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		301.00000	300,000	11.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		141.00000	140,000	11.39	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		267.00000	266,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		157.00000	156,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		337.00000	336,000	11.67	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		127.00000	126,000	11.67	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.81250	6.81320		10.75	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		355.00000	354,000	11.44	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		192.00000	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		322.00000	321,000	11.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		209.00000	209,000	11.21	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		390.00000	389,000	11.67	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		177.00000	177,000	11.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.53180	7.51950		12.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		951.00000	955,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		732.00000	723,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		929.00000	934,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		760.00000	752,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		972.00000	977,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		703.00000	695,000	12.63	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.74890	6.80080		9.35	269,956.00	40	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		48.00000	38,000	10.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		297.00000	339,000	10.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		39.00000	31,000	10.90	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		338.00000	382,000	10.90	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		58.00000	46,000	10.46	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		257.00000	297,000	10.46	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.81850	6.87060		11.16	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		200.00000	178,000	11.47	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		229.00000	260,000	11.47	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		180.00000	161,000	11.63	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		259.00000	293,000	11.63	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		221.00000	198,000	11.32	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		200.00000	230,000	11.32	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.18790	7.17510		13.89	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		169.00000	166,000	14.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		244.00000	228,000	14.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		151.00000	148,000	14.43	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		276.00000	260,000	14.43	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		189.00000	187,000	14.07	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		214.00000	199,000	14.07	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.28870	7.27630		14.41	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		390.00000	389,000	14.37	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		214.00000	200,000	14.37	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		362.00000	361,000	14.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		236.00000	222,000	14.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		418.00000	419,000	14.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		192.00000	180,000	14.36	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.21500	153.02100			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.30100	155.10500			0.00	0	0.00
GOVI On	03/02/2011	GOVI			344.80400	344.07900			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		10,790.00000	18,040,000		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		10,690.00000	17,940,000		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		10,890.00000	18,140,000		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			349.85200	349.11600		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call	1,160.00000	8,520,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call	1,060.00000	8,420,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call	1,260.00000	8,620,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put	0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.56400	148.55600		2,971,280.00	2	6.00
IGOV	On	05/05/2011	Index Future			150.73900	150.73000		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.91400	152.90600		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.41800	402.35900		0.00	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.52200	5.54000			0.00	1	5,001.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.47800	5.48100			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.46600	5.47100			0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.47600	5.47600			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.48100	5.48100			0.00	1	1.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.48100	5.48200			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.63200	5.63900			0.00	100	14,000.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.90900	5.92100			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.18500	6.19200			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.51300	6.52500			0.00	0	100.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.81900	6.83100			0.00	0	40,100.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.05000	7.07000			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			339.32100	338.42000			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			344.28800	343.37300			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.43400	7.46600		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,050.00000	2,164,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		170.00000	144,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,232.00000	2,350,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		138.00000	116,000	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		1,874.00000	1,983,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		209.00000	178,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.54500	7.58000		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,729.00000	1,810,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,030.00000	966,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,854.00000	1,938,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		950.00000	889,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,609.00000	1,687,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,115.00000	1,048,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,494.00000	1,568,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,205.00000	1,135,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.67600	7.71300		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,245.00000	1,304,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,076.00000	1,991,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,333.00000	1,395,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,968.00000	1,886,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,161.00000	1,217,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,188.00000	2,100,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.39600	8.43800		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,652.00000	6,001,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		342.00000	279,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,050.00000	6,408,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		285.00000	231,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,260.00000	5,600,000	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		408.00000	336,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,151.00000	6,763,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		137.00000	161,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.47200	8.51500		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,655.00000	4,902,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,431.00000	2,265,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,945.00000	5,200,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,256.00000	2,098,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,373.00000	4,611,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,617.00000	2,442,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,492.00000	6,188,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,394.00000	1,504,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.55400	8.59800		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,952.00000	3,111,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,297.00000	6,041,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,150.00000	3,317,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,006.00000	5,758,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,761.00000	2,913,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,598.00000	6,335,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.21800	7.24500		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,569.00000	2,657,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		24.00000	19,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,729.00000	2,818,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		18.00000	14,000	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		2,410.00000	2,496,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		31.00000	24,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.32500	7.35400		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,749.00000	1,812,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		487.00000	457,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,863.00000	1,927,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		443.00000	414,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,639.00000	1,699,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		536.00000	502,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.45500	7.48700		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		876.00000	913,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,589.00000	1,530,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		942.00000	982,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,504.00000	1,448,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		813.00000	848,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,677.00000	1,616,000	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			8.03800	8.07500		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,371.00000	2,519,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		246.00000	206,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,576.00000	2,729,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		205.00000	170,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,172.00000	2,315,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		294.00000	249,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,137.00000	1,024,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		756.00000	831,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.14500	8.18400		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,867.00000	1,965,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,545.00000	1,452,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,002.00000	2,104,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,437.00000	1,348,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,737.00000	1,831,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,659.00000	1,562,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.26500	8.30600		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,481.00000	1,555,000	6.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.00	Put		2,933.00000	2,814,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,582.00000	1,660,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,795.00000	2,680,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,384.00000	1,455,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,076.00000	2,954,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.15700	8.18900		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,167.00000	2,295,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		421.00000	367,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,379.00000	2,513,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		356.00000	308,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,964.00000	2,085,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		496.00000	435,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.25700	8.29100		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,589.00000	2,696,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,446.00000	1,366,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,756.00000	2,867,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,342.00000	1,266,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,427.00000	2,530,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,556.00000	1,471,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.36900	8.40400		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,525.00000	1,591,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,711.00000	3,590,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,632.00000	1,701,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,544.00000	3,426,000	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		1,423.00000	1,486,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,884.00000	3,760,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.85200	6.89000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,883.00000	2,983,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,010.00000	3,110,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,757.00000	2,856,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		3.00000	2,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.95500	6.99600		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,521.00000	1,593,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		307.00000	279,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,611.00000	1,685,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		277.00000	251,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,433.00000	1,503,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		338.00000	309,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.08700	7.13400		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		738.00000	784,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,034.00000	977,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		789.00000	837,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		975.00000	919,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		687.00000	731,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,094.00000	1,034,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.23900	8.27600		8.75	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		3,038.00000	3,217,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		261.00000	219,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,281.00000	3,466,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		217.00000	181,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,801.00000	2,974,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		312.00000	264,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.33400	8.37200		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,475.00000	2,595,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,734.00000	1,632,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,642.00000	2,767,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,614.00000	1,517,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,314.00000	2,429,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,862.00000	1,755,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.43800	8.47800		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,039.00000	2,134,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,341.00000	3,209,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,168.00000	2,266,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,182.00000	3,054,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,915.00000	2,006,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,506.00000	3,370,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.26100	8.29800		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,095.00000	3,281,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		304.00000	256,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,347.00000	3,540,000	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		254.00000	213,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,850.00000	3,029,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		362.00000	307,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.34500	8.38300		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,557.00000	2,684,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,840.00000	1,732,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,732.00000	2,864,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,710.00000	1,608,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,388.00000	2,510,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,976.00000	1,864,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.43700	8.47600		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,156.00000	2,254,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,530.00000	3,393,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,293.00000	2,396,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,361.00000	3,229,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,023.00000	2,117,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,705.00000	3,564,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.37800	8.41400		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,028.00000	5,288,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		293.00000	246,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,362.00000	5,628,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		245.00000	204,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,697.00000	4,951,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		348.00000	295,000	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			8.43400	8.47100		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,138.00000	3,296,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,895.00000	2,741,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,359.00000	3,524,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,700.00000	2,553,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,924.00000	3,075,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,101.00000	2,940,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.49300	8.53100		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,773.00000	3,929,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,031.00000	3,871,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,985.00000	4,146,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,828.00000	3,672,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,567.00000	3,717,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,244.00000	4,078,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,078.00000	12,355,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		645.00000	605,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.95600	0.95500			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,563.00000	32,545,000		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	33,177,000		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	31,907,000		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			1.72100	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	4,407,000		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	4,683,000		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	4,131,000		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			2.47600	2.47500			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,953.00000	4,943,000		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	5,401,000		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	4,484,000		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			8.45200	8.48900			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		4,322.00000	4,006,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		3,866.00000	3,550,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		4,783.00000	4,467,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.51500	8.55200			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		4,837.00000	4,525,000		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		4,382.00000	4,070,000		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		5,295.00000	4,983,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.58200	8.62000			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		5,382.00000	5,066,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		4,930.00000	4,614,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		5,838.00000	5,522,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,322.29000	13,374.44000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		21.00000	7,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		2,277.00000	2,784,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		21.00000	7,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		2,277.00000	2,784,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		21.00000	7,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		2,277.00000	2,784,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,496.81000	13,548.71000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		487.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	32,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		487.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	32,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		487.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	32,000		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			340.65300	339.99300			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			345.29200	344.62200			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.03510	1.03680		14.54	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		218.00000	229,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		350.00000	378,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		104.00000	113,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		736.00000	762,000	17.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		479.00000	482,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		111.00000	131,000	14.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.05130	1.05260		14.60	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		431.00000	429,000	14.60	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		405.00000	416,000	14.60	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		265.00000	264,000	15.79	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		739.00000	751,000	15.79	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		710.00000	706,000	14.08	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		184.00000	193,000	14.08	0.00	0	0.00
Total for Derivatives :										140,215,276.60	13,385	801,483.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.92000	5.95000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.38000	7.41000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.36000	8.40000			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			211.26539	211.25168			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.98699	225.96392			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.17000	7.19500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.98500	8.02000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.11000	8.14000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.81000	6.84500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.19500	8.23000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.22000	8.25500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.35000	8.38500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.64000	2.64000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	2.16000			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:										140,215,276.60	13,385	801,483.00