



Daily MTM Report

Daily summary for: 07/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			6.86640	6.82890		14.19	52,809,482.40	7,691	270,037.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		8.00000	6,000	18.77	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,179.00000	1,140,000	18.77	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		7.00000	5,000	18.97	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,228.00000	1,189,000	18.97	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		8.00000	7,000	18.57	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,129.00000	1,091,000	18.57	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,674.00000	1,636,000	20.76	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		3.00000	2,000	20.76	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,671.00000	3,634,000	29.48	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.48	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		515.00000	482,000	15.98	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		44.00000	48,000	15.98	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,574.00000	1,536,000	20.36	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		3.00000	2,000	20.36	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		697.00000	661,000	16.78	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		26.00000	27,000	16.78	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		744.00000	707,000	16.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		23.00000	23,000	16.98	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		791.00000	754,000	17.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		20.00000	20,000	17.18	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		472.00000	440,000	15.78	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		51.00000	56,000	15.78	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		348.00000	321,000	15.19	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		77.00000	87,000	15.19	261,000.00	3,000	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		605.00000	570,000	16.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		34.00000	36,000	16.38	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		388.00000	359,000	15.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		67.00000	75,000	15.39	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		560.00000	526,000	16.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		39.00000	42,000	16.18	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		58.00000	65,000	15.59	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		429.00000	399,000	15.59	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		174.00000	157,000	14.19	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		153.00000	173,000	14.19	778,500.00	4,500	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.94690	6.90820		14.84	14,880,259.80	2,142	60,349.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		118.00000	131,000	17.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		660.00000	634,000	17.11	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		110.00000	123,000	17.34	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		702.00000	676,000	17.34	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		126.00000	140,000	16.89	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		618.00000	593,000	16.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		378.00000	409,000	15.00	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		170.00000	162,000	15.00	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.04840	7.01050		15.08	70,484.00	10	11,973.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		117.00000	128,000	18.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,157.00000	1,130,000	18.64	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		112.00000	123,000	18.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,202.00000	1,175,000	18.82	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		123.00000	134,000	18.46	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,113.00000	1,086,000	18.46	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.13860	7.10020		15.39	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		333.00000	352,000	16.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		583.00000	563,000	16.01	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		318.00000	337,000	16.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		618.00000	598,000	16.17	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		348.00000	368,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		548.00000	529,000	15.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.13540	9.09640		19.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,527.00000	1,561,000	19.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,631.00000	1,626,000	19.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,512.00000	1,546,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,666.00000	1,661,000	19.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,543.00000	1,577,000	19.70	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,597.00000	1,592,000	19.70	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			6.86640	6.82890		14.19	7,388,246.40	1,076	1,201.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		10,164.00000	11,522,000	14.79	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		27,274.00000	24,882,000	14.79	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		8,851.00000	10,004,000	14.99	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		30,961.00000	28,364,000	14.99	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		11,661.00000	13,240,000	14.59	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		23,771.00000	21,600,000	14.59	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.94690	6.90820		14.84	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		21,068.00000	23,141,000	15.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		35,248.00000	33,451,000	15.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		19,544.00000	21,507,000	15.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		38,724.00000	36,817,000	15.52	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		22,722.00000	24,907,000	15.07	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		31,902.00000	30,217,000	15.07	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.64600	10.59910		13.43	1,650,130.00	155	38,301.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		21.00000	24,000	16.37	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,222.00000	1,178,000	16.37	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		19.00000	22,000	16.50	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,270.00000	1,226,000	16.50	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		23.00000	27,000	16.24	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,174.00000	1,131,000	16.24	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		894.00000	853,000	15.47	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		43.00000	49,000	15.47	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,956.00000	1,910,000	18.29	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		5.00000	6,000	18.29	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,415.00000	1,370,000	16.88	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		14.00000	16,000	16.88	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.76030	10.71130		13.99	0.00	0	2,060.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		109.00000	121,000	16.31	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,248.00000	1,211,000	16.31	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		103.00000	114,000	16.41	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,292.00000	1,254,000	16.41	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		115.00000	127,000	16.20	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,204.00000	1,167,000	16.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.90180	10.85390		14.19	0.00	0	2,426.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		293.00000	319,000	15.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		939.00000	917,000	15.23	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		281.00000	306,000	15.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		977.00000	954,000	15.32	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		305.00000	332,000	15.14	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		901.00000	880,000	15.14	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.02400	10.97740		14.47	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		388.00000	412,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,061.00000	1,038,000	15.46	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		375.00000	399,000	15.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,098.00000	1,075,000	15.54	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		401.00000	426,000	15.39	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,024.00000	1,002,000	15.39	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			0.08260	0.08220		16.88	0.00	0	741.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		109.00000	118,000	19.83	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		589.00000	558,000	19.83	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		20.00000	21,000	23.63	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,500.00000	1,461,000	23.63	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		578.00000	610,000	16.95	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		58.00000	50,000	16.95	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08370	0.08320		20.47	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		334.00000	354,000	18.85	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		514.00000	484,000	18.85	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		125.00000	132,000	21.88	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,305.00000	1,262,000	21.88	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		900.00000	941,000	16.66	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		80.00000	71,000	16.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			8.90210	8.95520		11.93	267,063.00	30	19,414.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		20.00000	17,000	15.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		865.00000	915,000	15.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		18.00000	15,000	15.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		913.00000	963,000	15.21	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		23.00000	20,000	14.87	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		818.00000	868,000	14.87	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		589.00000	636,000	14.01	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		44.00000	38,000	14.01	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,450.00000	1,502,000	17.11	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		5.00000	4,000	17.11	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,549.00000	1,601,000	17.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		4.00000	3,000	17.46	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,154.00000	1,206,000	16.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		9.00000	8,000	16.08	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		34.00000	29,000	14.35	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		679.00000	727,000	14.35	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.00090	9.05240		12.70	0.00	0	5,855.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		114.00000	108,000	15.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		862.00000	907,000	15.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		107.00000	102,000	15.70	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		905.00000	951,000	15.70	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		121.00000	114,000	15.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		819.00000	863,000	15.35	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.12570	9.17910		12.88	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		248.00000	235,000	14.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		719.00000	759,000	14.37	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		236.00000	224,000	14.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		757.00000	798,000	14.51	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		260.00000	247,000	14.24	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		681.00000	721,000	14.24	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.23700	9.29010		13.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		318.00000	307,000	14.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		828.00000	870,000	14.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		306.00000	295,000	14.81	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		866.00000	908,000	14.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		331.00000	319,000	14.58	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		791.00000	832,000	14.58	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			375.95700	376.33200			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			346.83900	347.04500			0.00	0	1,123.00
ALBI	On	05/05/2011	Index Future			351.85300	352.06200			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79670	6.75660		9.86	679,670.00	100	7,773.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		149.00000	177,000	10.68	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		92.00000	80,000	10.68	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		117.00000	143,000	10.27	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		110.00000	96,000	10.27	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		183.00000	213,000	11.09	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		76.00000	66,000	11.09	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.79670	6.75620		10.44	0.00	0	875.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		251.00000	281,000	11.31	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		145.00000	134,000	11.31	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		218.00000	247,000	11.02	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		162.00000	150,000	11.02	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		286.00000	317,000	11.60	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		130.00000	120,000	11.60	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.80950	6.77000		10.58	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		312.00000	341,000	11.30	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		192.00000	182,000	11.30	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		279.00000	308,000	11.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		209.00000	199,000	11.06	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		346.00000	376,000	11.54	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		176.00000	167,000	11.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.60650	7.60260		13.13	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,001.00000	1,002,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		698.00000	696,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		981.00000	981,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		728.00000	725,000	12.82	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,022.00000	1,023,000	12.69	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		669.00000	667,000	12.69	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.91570	6.84850		10.13	0.00	0	1,991.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		50.00000	72,000	10.82	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		252.00000	206,000	10.82	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		41.00000	59,000	11.05	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		293.00000	243,000	11.05	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		62.00000	87,000	10.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		214.00000	171,000	10.59	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.98030	6.91100		10.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		200.00000	246,000	11.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		189.00000	166,000	11.20	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		178.00000	218,000	11.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		217.00000	188,000	11.09	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		228.00000	276,000	11.30	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		167.00000	146,000	11.30	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.11210	7.08340		14.22	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		113.00000	120,000	14.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		280.00000	258,000	14.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		99.00000	105,000	15.02	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		316.00000	293,000	15.02	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		129.00000	137,000	14.62	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		246.00000	225,000	14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.20390	7.17260		14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		312.00000	329,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		239.00000	225,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		287.00000	303,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		264.00000	249,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		339.00000	357,000	14.65	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		216.00000	203,000	14.65	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			154.10600	154.12400			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			156.21100	156.22800			0.00	0	0.00
GOVI On	03/02/2011	GOVI			347.52100	347.71300			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		47,130.00000	45,210,000		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		47,030.00000	45,110,000		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		47,230.00000	45,310,000		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			352.54500	352.73900		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call	37,390.00000	35,450,000		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	37,290.00000	35,350,000		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	37,490.00000	35,550,000		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			148.48800	148.48300		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.63400	150.62900		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.79700	152.79200		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.42800	402.41200		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			5.50300	5.51100			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.45100	5.46300			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.41900	5.42900			0.00	100	6,390.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.39100	5.39300			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.48100	5.39600			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.48200	5.39600			0.00	0	3,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.51000	5.51100			0.00	0	15,090.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.75000	5.76400			0.00	300	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.03300	6.03600			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.36700	6.36600			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.68000	6.67300			0.00	0	41,490.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.90000	6.90000			0.00	0	390.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			342.77200	343.05600			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			347.72700	348.01600			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.27000	7.27200		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,755.00000	2,761,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		23.00000	20,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,962.00000	2,969,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		16.00000	14,000	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		2,549.00000	2,555,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		32.00000	29,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.37500	7.37600		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		2,188.00000	2,186,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		642.00000	636,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,333.00000	2,331,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		583.00000	576,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		2,046.00000	2,044,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		706.00000	699,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,910.00000	1,907,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		775.00000	768,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.49400	7.49500		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,580.00000	1,578,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,560.00000	1,555,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,684.00000	1,683,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,469.00000	1,464,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,479.00000	1,478,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,655.00000	1,651,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.24600	8.23600		11.50	12,114,238.00	100	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		7,353.00000	7,251,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		44.00000	43,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		7,797.00000	7,695,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		33.00000	31,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,910.00000	6,808,000	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		59.00000	58,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,168.00000	5,249,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		153.00000	134,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.31900	8.30900		11.75	61,447,080.00	500	500.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,777.00000	5,695,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,552.00000	1,568,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		6,110.00000	6,027,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,420.00000	1,435,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		5,450.00000	5,370,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,693.00000	1,711,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		4,940.00000	4,991,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,843.00000	1,796,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.39600	8.38600		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,663.00000	3,608,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		4,987.00000	5,028,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,895.00000	3,838,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		4,730.00000	4,769,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,438.00000	3,385,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,254.00000	5,297,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.10800	7.10400		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		3,031.00000	3,017,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		2.00000	1,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		3,196.00000	3,182,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	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		2,865.00000	2,851,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.21200	7.20700		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		2,045.00000	2,029,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		310.00000	310,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		2,170.00000	2,155,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		277.00000	278,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,923.00000	1,907,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		346.00000	347,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.33500	7.33000		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		1,039.00000	1,029,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,280.00000	1,285,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		1,114.00000	1,104,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,204.00000	1,209,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		967.00000	957,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,359.00000	1,364,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.38100	0.38100			8,381,575.50	50	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,494.00000	60,494,000		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		61,341.00000	61,341,000		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		59,639.00000	59,639,000		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			0.30400	0.30400			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		43,394.00000	43,394,000		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		44,422.00000	44,422,000		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		42,356.00000	42,356,000		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			7.88000	7.88100		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		3,154.00000	3,155,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		40.00000	36,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		3,390.00000	3,392,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		30.00000	27,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,921.00000	2,921,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		54.00000	49,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		476.00000	462,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		1,084.00000	1,075,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			7.98300	7.98400		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,336.00000	2,332,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,031.00000	1,022,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,494.00000	2,491,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		946.00000	938,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		2,182.00000	2,179,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,120.00000	1,113,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.09600	8.09700		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,834.00000	1,831,000	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		2,297.00000	2,289,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,952.00000	1,949,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,176.00000	2,168,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,720.00000	1,717,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,423.00000	2,415,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.02700	8.02300		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,800.00000	2,773,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		105.00000	101,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		3,052.00000	3,025,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		80.00000	76,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,554.00000	2,526,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		137.00000	132,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.12500	8.12100		8.00	10,236,312.00	100	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		3,073.00000	3,051,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		988.00000	988,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		3,262.00000	3,239,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		906.00000	905,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,890.00000	2,868,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,077.00000	1,077,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.23100	8.22700		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,816.00000	1,801,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,052.00000	3,058,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,938.00000	1,923,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		2,900.00000	2,906,000	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		1,698.00000	1,684,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,209.00000	3,216,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.70900	6.71000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,359.00000	3,361,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,486.00000	3,489,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,231.00000	3,234,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.80400	6.80500		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,849.00000	1,849,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		169.00000	167,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,949.00000	1,950,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		150.00000	149,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,751.00000	1,751,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		191.00000	189,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			6.92300	6.92400		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		933.00000	932,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		764.00000	761,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		994.00000	993,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		715.00000	712,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		874.00000	873,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		816.00000	813,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.11100	8.09100		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		3,933.00000	3,813,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		43.00000	44,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		4,209.00000	4,089,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		32.00000	33,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,659.00000	3,540,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		57.00000	59,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.20300	8.18300		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		3,022.00000	2,938,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,173.00000	1,207,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		3,214.00000	3,127,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,077.00000	1,109,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,835.00000	2,753,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,274.00000	1,311,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.30300	8.28200		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,463.00000	2,397,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,647.00000	2,702,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,611.00000	2,542,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,508.00000	2,559,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,319.00000	2,255,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		2,792.00000	2,848,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.13400	8.10900		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		4,045.00000	3,888,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		52.00000	55,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		4,333.00000	4,176,000	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		38.00000	42,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,759.00000	3,603,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		69.00000	74,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.21600	8.19000		10.00	9,092,953.00	100	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		3,152.00000	3,038,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,235.00000	1,284,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		3,355.00000	3,238,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,133.00000	1,179,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,955.00000	2,845,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,343.00000	1,396,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.30400	8.27700		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,618.00000	2,529,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		2,784.00000	2,860,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,777.00000	2,685,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,636.00000	2,709,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,465.00000	2,379,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		2,938.00000	3,018,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.22100	8.21100		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,530.00000	6,440,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		39.00000	37,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,902.00000	6,813,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		28.00000	27,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		6,157.00000	6,067,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		51.00000	49,000	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			8.27400	8.26500		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,966.00000	3,906,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		1,961.00000	1,979,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		4,228.00000	4,166,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,807.00000	1,823,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,712.00000	3,653,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,127.00000	2,146,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.33000	8.32000		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,606.00000	4,546,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,080.00000	3,106,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,848.00000	4,787,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		2,907.00000	2,932,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,368.00000	4,311,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,261.00000	3,290,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		13,619.00000	13,536,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		402.00000	405,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.96200	0.96200			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,437.00000	32,437,000		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		33,069.00000	33,069,000		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		31,799.00000	31,799,000		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			1.72200	1.74100			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		4,292.00000	4,402,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		1.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		4,567.00000	4,677,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		4,015.00000	4,125,000		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			2.49500	2.48500			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,856.00000	4,759,000		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		5,313.00000	5,217,000		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		4,396.00000	4,300,000		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			8.30900	8.29400			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		2,637.00000	2,768,000		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		2,180.00000	2,312,000		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		3,097.00000	3,229,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.36900	8.35400			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		3,148.00000	3,277,000		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		2,693.00000	2,823,000		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		3,606.00000	3,736,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.43300	8.41700			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		3,674.00000	3,811,000		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		3,221.00000	3,358,000		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		4,130.00000	4,267,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,225.18000	13,216.30000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		3,837.00000	3,748,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		3,837.00000	3,748,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		3,837.00000	3,748,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,382.54000	13,369.23000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1,308.00000	1,175,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1,308.00000	1,175,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		1,308.00000	1,175,000		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			343.41600	343.59200			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			348.10600	348.28400			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.03580	1.03020		13.39	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		162.00000	183,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		360.00000	325,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		66.00000	75,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		764.00000	717,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		408.00000	447,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		106.00000	89,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04930	1.04340		14.30	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		353.00000	389,000	14.30	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		419.00000	396,000	14.30	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		203.00000	228,000	15.49	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		769.00000	735,000	15.49	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		620.00000	667,000	13.78	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		186.00000	174,000	13.78	0.00	0	0.00
Total for Derivatives :										180,056,994.10	19,954	814,818.00

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			5.78000	5.78000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.24000	7.24000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.22500	8.21500			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			211.59258	211.57279			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.93849	226.90894			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.08000	7.07500			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			7.85000	7.85000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.00000	7.99500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.68500	6.68500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.08500	8.06500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.11000	8.08500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.20500	8.19500			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			2.10000	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.69000	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:										180,056,994.10	19,954	814,818.00