



Daily MTM Report

Daily summary for: 14/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			7.00580	6.87590		13.57	158,275,033.60	22,592	267,707.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		5.00000	7,000	17.85	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,129.00000	1,001,000	17.85	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		4.00000	6,000	18.06	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,178.00000	1,050,000	18.06	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		5.00000	8,000	17.63	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,079.00000	952,000	17.63	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,625.00000	1,496,000	19.99	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	2,000	19.99	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,624.00000	3,494,000	29.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.59	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		465.00000	356,000	14.85	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		41.00000	62,000	14.85	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,526.00000	1,396,000	19.56	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	19.56	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		646.00000	527,000	15.71	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		22.00000	33,000	15.71	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		693.00000	572,000	15.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		19.00000	28,000	15.92	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		740.00000	618,000	16.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		16.00000	24,000	16.14	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		423.00000	317,000	14.64	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		49.00000	73,000	14.64	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		302.00000	210,000	14.00	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		78.00000	116,000	14.00	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		554.00000	439,000	15.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		30.00000	45,000	15.28	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		341.00000	243,000	14.21	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		67.00000	99,000	14.21	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		509.00000	397,000	15.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		35.00000	53,000	15.07	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		57.00000	85,000	14.42	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		381.00000	279,000	14.42	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		139.00000	90,000	14.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		165.00000	246,000	14.05	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.09740	6.96470		14.50	37,410,395.40	5,271	61,389.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		127.00000	156,000	16.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		612.00000	509,000	16.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		119.00000	145,000	16.35	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		654.00000	548,000	16.35	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		136.00000	167,000	15.89	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		571.00000	470,000	15.89	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		412.00000	505,000	14.69	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		147.00000	108,000	14.69	32,400.00	300	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		0.00000	328,000	14.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		0.00000	225,000	14.96	67,500.00	300	300.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.19630	7.06220		14.82	0.00	0	11,975.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		123.00000	145,000	17.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,111.00000	999,000	17.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		118.00000	138,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,156.00000	1,042,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		129.00000	152,000	17.72	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,067.00000	956,000	17.72	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.28970	7.15400		15.16	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		348.00000	401,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		544.00000	461,000	15.31	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		333.00000	383,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		579.00000	493,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		364.00000	420,000	15.16	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		510.00000	430,000	15.16	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.27540	9.14500		19.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,539.00000	1,594,000	19.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,594.00000	1,519,000	19.18	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,523.00000	1,577,000	19.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,628.00000	1,552,000	19.23	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,555.00000	1,612,000	19.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,560.00000	1,487,000	19.14	0.00	0	0.00
\$ / R M	On	14/03/2011	Foreign Exchange Future			7.00580	6.87590		13.57	0.00	0	125.00
\$ / R M	On	14/03/2011	Foreign Exchange Future	7.00	Call		10,632.00000	15,529,000	13.57	0.00	0	0.00
\$ / R M	On	14/03/2011	Foreign Exchange Future	7.00	Put		23,042.00000	14,949,000	13.57	0.00	0	0.00
\$ / R M	On	14/03/2011	Foreign Exchange Future	7.05	Call		9,125.00000	13,422,000	13.78	0.00	0	0.00
\$ / R M	On	14/03/2011	Foreign Exchange Future	7.05	Put		26,535.00000	17,842,000	13.78	0.00	0	0.00
\$ / R M	On	14/03/2011	Foreign Exchange Future	6.95	Call		12,355.00000	18,312,000	13.73	0.00	0	0.00
\$ / R M	On	14/03/2011	Foreign Exchange Future	6.95	Put		19,765.00000	12,732,000	13.73	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future			7.09740	6.96470		14.50	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.05	Call		22,868.00000	28,701,000	14.52	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.05	Put		31,398.00000	23,961,000	14.52	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.10	Call		21,202.00000	26,184,000	14.50	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.10	Put		34,732.00000	26,444,000	14.50	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.00	Call		24,675.00000	31,369,000	14.55	0.00	0	0.00
\$ / R M	On	13/06/2011	Foreign Exchange Future	7.00	Put		28,205.00000	21,629,000	14.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.11520	10.89640		13.21	33,467,867.20	3,011	33,389.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		36.00000	59,000	15.09	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		940.00000	744,000	15.09	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		32.00000	54,000	15.22	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		986.00000	789,000	15.22	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		40.00000	66,000	14.96	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		894.00000	701,000	14.96	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		630.00000	458,000	14.15	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		76.00000	123,000	14.15	0.00	0	870.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,662.00000	1,448,000	17.10	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		8.00000	13,000	17.10	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,128.00000	924,000	15.63	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		24.00000	39,000	15.63	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.24790	11.02520		13.87	247,453.80	22	2,517.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		161.00000	211,000	15.23	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		986.00000	813,000	15.23	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		153.00000	200,000	15.34	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,028.00000	852,000	15.34	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		170.00000	223,000	15.12	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		945.00000	775,000	15.12	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.38460	11.16040		14.25	227,692.00	20	2,406.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		399.00000	487,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		739.00000	602,000	14.43	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		384.00000	469,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		774.00000	634,000	14.52	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		415.00000	506,000	14.34	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		705.00000	571,000	14.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.51050	11.28450		14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		499.00000	589,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		865.00000	729,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		484.00000	571,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		900.00000	761,000	14.84	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		515.00000	608,000	14.68	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		831.00000	698,000	14.68	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	14/03/2011	Foreign Exchange Future			0.08470	0.08300		16.49	0.00	0	751.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		116.00000	164,000	19.13	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		516.00000	394,000	19.13	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		18.00000	26,000	22.95	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,418.00000	1,256,000	22.95	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		640.00000	792,000	17.21	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		40.00000	22,000	17.21	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08590	0.08420		19.71	49,220.70	573	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		367.00000	446,000	18.27	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		447.00000	356,000	18.27	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		134.00000	163,000	21.18	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,214.00000	1,073,000	21.18	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		980.00000	1,130,000	16.47	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		60.00000	40,000	16.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.35720	9.16200		11.91	18,209,111.20	1,946	18,879.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		31.00000	57,000	13.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		669.00000	500,000	13.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		27.00000	50,000	13.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		715.00000	543,000	13.65	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		35.00000	65,000	13.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		623.00000	458,000	13.30	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		408.00000	268,000	12.43	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		70.00000	125,000	12.43	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,244.00000	1,055,000	15.57	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		6.00000	12,000	15.57	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,343.00000	1,152,000	15.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		5.00000	9,000	15.92	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		951.00000	768,000	14.52	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		13.00000	25,000	14.52	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		53.00000	96,000	12.78	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		491.00000	339,000	12.78	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.47040	9.27270		12.56	47,352.00	5	7,255.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		152.00000	200,000	13.79	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		679.00000	530,000	13.79	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		143.00000	188,000	13.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		720.00000	568,000	13.97	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		161.00000	213,000	13.62	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		638.00000	493,000	13.62	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.59040	9.39210		12.91	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		312.00000	383,000	13.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		570.00000	443,000	13.04	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		297.00000	365,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		605.00000	475,000	13.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		327.00000	402,000	12.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		535.00000	412,000	12.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.70220	9.50350		13.23	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		389.00000	457,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		686.00000	555,000	13.46	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		374.00000	439,000	13.57	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		721.00000	587,000	13.57	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		404.00000	475,000	13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		651.00000	523,000	13.34	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			369.35300	370.48500			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			341.01000	341.92700			0.00	0	1,123.00
ALBI	On	05/05/2011	Index Future			345.93900	346.86900			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.88510	6.81890		9.84	0.00	0	7,693.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		185.00000	239,000	11.48	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		66.00000	54,000	11.48	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		149.00000	200,000	11.07	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		80.00000	65,000	11.07	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		223.00000	279,000	11.89	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		54.00000	44,000	11.89	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.89240	6.82760		10.47	1,516,328.00	220	805.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		297.00000	349,000	11.84	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		119.00000	107,000	11.84	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		261.00000	312,000	11.57	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		133.00000	120,000	11.57	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		334.00000	387,000	12.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		106.00000	95,000	12.12	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.90100	6.83700		10.65	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		361.00000	406,000	11.76	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		174.00000	155,000	11.76	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		327.00000	371,000	11.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		190.00000	170,000	11.53	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		396.00000	443,000	11.98	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		159.00000	142,000	11.98	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.64600	7.63280		12.83	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,008.00000	1,010,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		675.00000	664,000	12.53	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		986.00000	987,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		703.00000	691,000	12.57	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,030.00000	1,033,000	12.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		647.00000	637,000	12.48	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.05530	6.94320		10.38	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		78.00000	120,000	10.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		185.00000	115,000	10.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		64.00000	100,000	10.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		221.00000	145,000	10.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		95.00000	149,000	10.62	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		152.00000	94,000	10.62	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.12930	7.01570		10.64	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		259.00000	334,000	11.10	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		143.00000	105,000	11.10	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		229.00000	300,000	10.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		163.00000	121,000	10.99	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		291.00000	370,000	11.22	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		125.00000	91,000	11.22	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.27940	7.11660		14.32	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		115.00000	182,000	14.32	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		248.00000	153,000	14.32	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		100.00000	160,000	14.52	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		283.00000	181,000	14.52	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		132.00000	211,000	14.49	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		215.00000	132,000	14.49	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.38120	7.21560		14.92	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		332.00000	434,000	14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		216.00000	153,000	14.62	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		305.00000	404,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		239.00000	173,000	14.67	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		360.00000	466,000	14.57	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		194.00000	135,000	14.57	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.65700	152.91300			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.74400	155.00400			0.00	0	0.00
GOVI On	03/02/2011	GOVI			341.84900	342.75300			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		2,470.00000	11,510,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		2,570.00000	11,610,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		0.00000	0,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	342.99	Put		2,370.00000	11,410,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			346.79000	347.70800		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		12,920.00000	22,100,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		13,020.00000	22,200,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		12,820.00000	22,000,000	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			148.18100	148.46900		0.00	0	8.00
IGOV	On	05/05/2011	Index Future			150.32300	150.61500		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.48400	152.77900		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			401.63700	402.38900		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			5.54400	5.54100			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.50900	5.49900			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.50100	5.49100			0.00	100	6,990.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.50800	5.50300			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.51800	5.51400			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.54800	5.53400			0.00	100	3,890.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.70700	5.65000			0.00	0	15,590.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.98900	5.90700			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.28500	6.19200			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.61900	6.52400			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.95300	6.83800			0.00	100	41,490.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.19000	7.10000			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			336.13100	337.11000			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			340.98900	341.98300			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.55700	7.50800		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		1,759.00000	1,563,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		63.00000	81,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		1,954.00000	1,754,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		44.00000	57,000	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		1,568.00000	1,378,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		87.00000	110,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.68300	7.63000		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,487.00000	1,361,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		994.00000	1,086,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,608.00000	1,476,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		910.00000	996,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,371.00000	1,251,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,083.00000	1,181,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,261.00000	1,146,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,179.00000	1,282,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.82600	7.76900		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,070.00000	981,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,118.00000	2,249,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,153.00000	1,059,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,005.00000	2,132,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		991.00000	906,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,235.00000	2,370,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.52700	8.49300		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,887.00000	4,571,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		113.00000	126,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,312.00000	4,993,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		83.00000	93,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		4,467.00000	4,156,000	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		151.00000	169,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,560.00000	7,885,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		10.00000	6,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.61000	8.57400		11.75	0.00	0	500.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,005.00000	3,790,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,346.00000	2,473,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,286.00000	4,064,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,161.00000	2,282,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		3,732.00000	3,525,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,540.00000	2,676,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,663.00000	6,918,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,001.00000	913,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.69700	8.66000		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,501.00000	2,366,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,428.00000	6,638,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,685.00000	2,544,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,122.00000	6,327,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,325.00000	2,196,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,744.00000	6,960,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.38500	7.33000		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,259.00000	2,073,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		4.00000	5,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,423.00000	2,237,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		2.00000	4,000	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		2,095.00000	1,910,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		6.00000	9,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.51200	7.45300		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,450.00000	1,324,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		506.00000	568,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,559.00000	1,428,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		457.00000	514,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,345.00000	1,224,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		559.00000	626,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.66100	7.59600		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		687.00000	617,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,725.00000	1,849,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		746.00000	672,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,633.00000	1,753,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		632.00000	566,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,821.00000	1,949,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.44700	0.40100			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		59,905.00000	58,558,000		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		60,752.00000	59,405,000		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		59,049.00000	57,703,000		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			0.37000	0.32400			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		42,803.00000	41,453,000		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		43,831.00000	42,481,000		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		41,764.00000	40,414,000		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			8.16600	8.11600		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,014.00000	1,787,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		96.00000	122,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,235.00000	2,001,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		71.00000	89,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,800.00000	1,580,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		130.00000	162,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		974.00000	1,131,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		386.00000	290,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.28300	8.23100		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,589.00000	1,454,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,496.00000	1,614,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,719.00000	1,578,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,383.00000	1,495,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,464.00000	1,336,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,615.00000	1,740,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.41200	8.35700		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,277.00000	1,177,000	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		2,969.00000	3,126,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,372.00000	1,268,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,825.00000	2,978,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,186.00000	1,092,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,118.00000	3,281,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.31300	8.26400		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,576.00000	1,356,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		254.00000	311,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,795.00000	1,563,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		196.00000	241,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,369.00000	1,162,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		326.00000	395,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.42400	8.37200		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,150.00000	1,983,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,452.00000	1,569,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,309.00000	2,135,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,340.00000	1,450,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,997.00000	1,837,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,571.00000	1,695,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.54400	8.49000		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,240.00000	1,141,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,884.00000	4,070,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,336.00000	1,232,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,706.00000	3,888,000	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		1,148.00000	1,055,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,066.00000	4,259,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.01400	6.93400		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,765.00000	2,555,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,893.00000	2,682,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,638.00000	2,427,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.14200	7.05300		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,361.00000	1,204,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		285.00000	343,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,450.00000	1,289,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		254.00000	309,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,274.00000	1,122,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		317.00000	381,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.29900	7.19900		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		628.00000	538,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,068.00000	1,198,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		676.00000	582,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,005.00000	1,131,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		581.00000	496,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,131.00000	1,266,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.40200	8.35200		8.75	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		2,440.00000	2,173,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		115.00000	145,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,698.00000	2,423,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		87.00000	108,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,191.00000	1,931,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		154.00000	191,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.50600	8.45400		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,022.00000	1,858,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,757.00000	1,893,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,179.00000	2,007,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,626.00000	1,754,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,871.00000	1,714,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,894.00000	2,037,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.61900	8.56500		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,695.00000	1,571,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,488.00000	3,667,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,813.00000	1,684,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,318.00000	3,492,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,581.00000	1,463,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,662.00000	3,847,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.42000	8.37000		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,478.00000	2,199,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		139.00000	172,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,745.00000	2,458,000	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		104.00000	130,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,219.00000	1,949,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		183.00000	226,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.51300	8.46100		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,095.00000	1,921,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,857.00000	2,000,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,260.00000	2,079,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,717.00000	1,854,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,936.00000	1,771,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,003.00000	2,156,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.61200	8.55900		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,800.00000	1,669,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,673.00000	3,858,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,927.00000	1,790,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,493.00000	3,672,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,678.00000	1,553,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,858.00000	4,049,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.48800	8.44900		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,521.00000	4,205,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		83.00000	95,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,882.00000	4,562,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		61.00000	70,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,164.00000	3,852,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		111.00000	127,000	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			8.54900	8.50800		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,698.00000	2,514,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,765.00000	2,922,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,912.00000	2,720,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,563.00000	2,712,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,492.00000	2,316,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,979.00000	3,144,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.61200	8.57000		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,398.00000	3,220,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,979.00000	4,146,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,604.00000	3,419,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,769.00000	3,929,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,199.00000	3,027,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,199.00000	4,372,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,679.00000	11,368,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		568.00000	602,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.99700	0.98200			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,078.00000	31,809,000		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		32,710.00000	32,442,000		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		31,441.00000	31,172,000		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			1.74700	1.70600			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		4,494.00000	4,257,000		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		4,770.00000	4,532,000		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		4,218.00000	3,980,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future			2.52800	2.50700			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,643.00000	4,440,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		5,100.00000	4,898,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,183.00000	3,981,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.59600	8.55600			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		4,890.00000	5,227,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		4,434.00000	4,770,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		5,351.00000	5,687,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.66400	8.62300			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		5,431.00000	5,771,000		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		4,976.00000	5,316,000		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		5,889.00000	6,229,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.73600	8.69400			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		5,992.00000	6,336,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		5,540.00000	5,883,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		6,448.00000	6,792,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,709.68000	13,431.11000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		29.00000	1,188,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1,718.00000	91,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		29.00000	1,188,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		1,718.00000	91,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		29.00000	1,189,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1,718.00000	92,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,888.25000	13,605.45000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,055.00000	3,883,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		1,054.00000	3,882,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		1,055.00000	3,883,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	03/02/2011	Index Future			337.82700	338.75600			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			342.44500	343.38600			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.06270	1.04050		13.04	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		192.00000	290,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		287.00000	163,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		75.00000	115,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		670.00000	488,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		475.00000	652,000	12.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		70.00000	25,000	12.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07800	1.05530		13.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		401.00000	524,000	13.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		348.00000	244,000	13.48	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		230.00000	304,000	14.51	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		677.00000	524,000	14.51	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		698.00000	872,000	13.32	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		145.00000	92,000	13.32	0.00	0	0.00
Total for Derivatives :										249,550,353.90	34,560	811,079.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.08500	6.04000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.53000	7.48000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.51000	8.47500			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			211.64458	211.71132			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			227.58724	227.55773			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.36000	7.30500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.72000	2.67000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.14000	8.09000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.29000	8.24000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.99000	6.91000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.38000	8.33000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.40000	8.35000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.47500	8.43500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.67500	2.66000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	2.08000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.72000	2.70000			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:										249,550,353.90	34,560	811,079.00