



Daily MTM Report

Daily summary for: 11/03/2011

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			6.91660	6.90450		10.95	632,329,405.20	91,422	109,191.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	24.66	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,096.00000	1,083,000	24.66	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	25.28	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,146.00000	1,133,000	25.28	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	24.03	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,046.00000	1,033,000	24.03	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,596.00000	1,583,000	30.89	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	30.89	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,596.00000	3,583,000	39.79	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	39.79	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		396.00000	383,000	15.93	0.00	0	2,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		0.00000	0,000	15.93	0.00	0	6,050.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,496.00000	1,483,000	29.64	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	29.64	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		596.00000	583,000	18.43	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		0.00000	0,000	18.43	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		646.00000	633,000	19.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		0.00000	0,000	19.05	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		696.00000	683,000	19.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		0.00000	0,000	19.67	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		346.00000	333,000	15.31	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		0.00000	0,000	15.31	0.00	0	7,600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		197.00000	183,000	13.44	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		1.00000	0,000	13.44	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		496.00000	483,000	17.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		0.00000	0,000	17.18	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		247.00000	233,000	14.07	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		1.00000	0,000	14.07	0.00	0	100.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		446.00000	433,000	16.56	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	16.56	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		0.00000	0,000	14.69	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		296.00000	283,000	14.69	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		14.00000	7,000	11.54	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		68.00000	74,000	11.54	0.00	0	8,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		104.00000	88,000	12.20	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		8.00000	5,000	12.20	0.00	0	1,600.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00820	6.99530		13.75	1,958,616,695.00	279,475	353,509.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		73.00000	77,000	16.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		528.00000	519,000	16.07	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		66.00000	70,000	16.33	0.00	0	800.00

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	7.50	Put		571.00000	562,000	16.33	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		81.00000	86,000	15.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		486.00000	478,000	15.81	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		380.00000	389,000	14.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		85.00000	81,000	14.27	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		330.00000	322,000	14.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		125.00000	130,000	14.78	232,700.00	1,790	2,190.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		228.00000	221,000	14.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		173.00000	179,000	14.01	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		1,029.00000	1,020,000	18.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		24.00000	28,000	18.90	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		841.00000	831,000	17.87	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		36.00000	39,000	17.87	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		367.00000	359,000	15.04	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		112.00000	117,000	15.04	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		101.00000	105,000	15.30	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		406.00000	397,000	15.30	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		261.00000	253,000	14.27	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		156.00000	161,000	14.27	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		0.00000	191,000	13.75	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		0.00000	199,000	13.75	29,850.00	150	150.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.11190	7.09860		14.52	79,055,880.40	11,116	39,086.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		88.00000	93,000	18.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,039.00000	1,031,000	18.17	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		83.00000	88,000	18.36	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	19/09/2011	Foreign Exchange Future	8.10	Put		1,084.00000	1,076,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		94.00000	98,000	17.97	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		995.00000	986,000	17.97	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		820.00000	812,000	17.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		119.00000	124,000	17.21	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		199.00000	205,000	15.67	1,025,000.00	5,000	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		500.00000	493,000	15.67	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		465.00000	472,000	14.41	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		166.00000	160,000	14.41	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		404.00000	411,000	14.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		205.00000	199,000	14.44	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		537.00000	530,000	15.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		186.00000	192,000	15.86	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		654.00000	646,000	16.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		153.00000	158,000	16.44	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		0.00000	539,000	14.37	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		0.00000	127,000	14.37	635,000.00	5,000	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.21210	7.19850		14.63	0.00	0	1,875.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		317.00000	321,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		469.00000	459,000	15.11	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		300.00000	305,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		502.00000	493,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		334.00000	338,000	14.95	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		436.00000	426,000	14.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.32250	7.30860		15.10	0.00	0	277.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Call		579.00000	587,000	14.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		306.00000	301,000	14.81	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		552.00000	560,000	14.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		329.00000	324,000	14.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		606.00000	615,000	14.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		283.00000	279,000	14.75	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		598.00000	607,000	14.77	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		289.00000	285,000	14.77	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.24070	9.22730		18.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,473.00000	1,486,000	18.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,446.00000	1,445,000	18.38	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,457.00000	1,470,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,480.00000	1,479,000	18.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,490.00000	1,503,000	18.32	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,413.00000	1,412,000	18.32	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.91660	6.90450			10.95	0.00	0	70.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			811.00000	545,000	12.20	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			10,361.00000	8,885,000	12.20	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			348.00000	170,000	12.82	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			14,898.00000	13,510,000	12.82	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			1,786.00000	1,533,000	11.57	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			6,336.00000	4,873,000	11.57	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.00820	6.99530			13.75	0.00	0	350.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			17,338.00000	17,911,000	14.01	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	13/06/2011	Foreign Exchange Future	7.05	Put		22,808.00000	22,091,000	14.01	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		15,557.00000	16,108,000	14.27	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		26,027.00000	25,288,000	14.27	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		19,312.00000	19,908,000	13.75	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		19,782.00000	19,088,000	13.75	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		9,035.00000	9,501,000	15.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		44,505.00000	43,681,000	15.55	0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.11190	7.09860		14.52	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		0.00000	30,431,000	14.52	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		0.00000	29,241,000	14.52	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		0.00000	28,466,000	14.71	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		0.00000	32,276,000	14.71	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		0.00000	32,888,000	14.50	0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		0.00000	26,698,000	14.50	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			11.08250	11.10760		10.81	90,732,427.50	8,187	21,140.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		0.00000	0,000	17.96	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		692.00000	718,000	17.96	0.00	0	2,000.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		0.00000	0,000	18.47	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		742.00000	768,000	18.47	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		0.00000	0,000	17.45	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		642.00000	668,000	17.45	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		344.00000	368,000	14.38	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		2.00000	0,000	14.38	0.00	0	569.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,442.00000	1,468,000	25.62	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		0.00000	0,000	25.62	0.00	0	569.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		892.00000	918,000	20.00	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		0.00000	0,000	20.00	0.00	0	150.00
£ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		0.00000	1,000	18.05	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		3,108.00000	3,083,000	18.05	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		0.00000	1,000	18.05	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		3,808.00000	3,783,000	18.05	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.21780	11.24210		13.39	82,753,710.60	7,377	12,522.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		125.00000	121,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		733.00000	753,000	14.99	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		116.00000	112,000	15.11	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		774.00000	794,000	15.11	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		135.00000	130,000	14.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		693.00000	712,000	14.87	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		607.00000	589,000	13.42	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		115.00000	121,000	13.42	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		434.00000	451,000	14.01	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		226.00000	219,000	14.01	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		195.00000	189,000	14.25	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		503.00000	521,000	14.25	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		108.00000	104,000	15.24	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		816.00000	836,000	15.24	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.36550	11.38820		14.21	12,047,430.00	1,060	6,810.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		422.00000	416,000	14.51	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		534.00000	551,000	14.51	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	19/09/2011	Foreign Exchange Future	11.55	Call		403.00000	398,000	14.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		565.00000	583,000	14.62	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		441.00000	434,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		503.00000	519,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		369.00000	364,000	14.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		631.00000	649,000	14.82	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		248.00000	245,000	15.73	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		960.00000	980,000	15.73	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.50360	11.52480		14.40	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		534.00000	525,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		659.00000	671,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		516.00000	507,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		691.00000	703,000	14.73	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		553.00000	544,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		628.00000	640,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		364.00000	358,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,039.00000	1,054,000	15.57	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08420	0.08320		16.06	0.00	0	400.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		2.00000	2,000	20.47	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		382.00000	282,000	20.47	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	30.60	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,380.00000	1,280,000	30.60	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		620.00000	720,000	15.23	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	15.23	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			0.08540	0.08440		17.68	854.00	10	583.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		250.00000	294,000	15.87	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		310.00000	254,000	15.87	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		54.00000	64,000	19.46	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,114.00000	1,024,000	19.46	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		960.00000	1,054,000	15.82	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		20.00000	14,000	15.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08680	0.08570		17.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		0.00000	796,000	14.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		0.00000	116,000	14.82	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		0.00000	305,000	17.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		0.00000	625,000	17.49	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		0.00000	1,689,000	15.53	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		0.00000	9,000	15.53	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.55570	9.54980		10.33	45,552,021.90	4,767	11,852.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		2.00000	1,000	13.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		252.00000	245,000	13.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		1.00000	0,000	14.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		301.00000	294,000	14.08	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		4.00000	2,000	12.83	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		204.00000	196,000	12.83	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		25.00000	15,000	10.63	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		75.00000	71,000	10.63	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		850.00000	844,000	20.94	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		0.00000	0,000	20.94	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		950.00000	944,000	22.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	22.19	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		550.00000	544,000	17.20	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		0.00000	0,000	17.20	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		26.00000	20,000	10.96	0.00	0	500.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		76.00000	64,000	10.96	0.00	0	3,000.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		450.00000	444,000	15.95	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		0.00000	0,000	15.95	0.00	0	500.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.66960	9.66260		12.83	30,323,865.60	3,136	11,019.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		201.00000	204,000	13.40	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		338.00000	334,000	13.40	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		185.00000	188,000	13.59	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		372.00000	368,000	13.59	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		218.00000	221,000	13.21	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		305.00000	301,000	13.21	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.78960	9.78160		13.41	12,334,896.00	1,260	5,690.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		451.00000	451,000	13.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		319.00000	311,000	13.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		425.00000	425,000	13.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		343.00000	335,000	13.41	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		478.00000	479,000	13.42	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		296.00000	289,000	13.42	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.90120	9.89230		13.68	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		521.00000	525,000	13.66	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	9.80	Put	429.00000	424,000	13.66	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call	497.00000	500,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put	455.00000	449,000	13.67	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call	547.00000	550,000	13.64	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put	405.00000	399,000	13.64	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			366.65300	366.32300		0.00	0	30.00
AL7T	On	04/08/2011	Index Future			371.87500	371.53900		0.00	0	0.00
ALBI	On	05/05/2011	Index Future			338.55800	338.43000		0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			343.38000	343.24900		0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			6.91810	6.90600	12.58	0.00	886,989	433,036.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Call	85.00000	90,000	12.63	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Put	29.00000	22,000	12.63	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Call	55.00000	58,000	12.58	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Put	49.00000	40,000	12.58	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Call	122.00000	129,000	12.68	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Put	16.00000	11,000	12.68	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			9.55550	9.54970	11.78	0.00	0	1,000.00
ANY DA	On	18/03/2011	Can-Do Future	9.60	Call	49.00000	45,000	12.23	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.60	Put	99.00000	90,000	12.23	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.65	Call	34.00000	30,000	12.67	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.65	Put	134.00000	125,000	12.67	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.55	Call	68.00000	65,000	11.78	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.55	Put	68.00000	60,000	11.78	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	14/03/2011	Foreign Exchange Future			6.94540	6.90990		8.19	30,177,763.00	4,345	2,229.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		210.00000	245,000	13.20	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	13.20	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		160.00000	196,000	12.20	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		0.00000	1,000	12.20	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		260.00000	295,000	14.20	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	14.20	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.95940	6.92410		9.77	18,546,801.00	2,665	13,003.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		335.00000	364,000	11.96	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		61.00000	55,000	11.96	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		294.00000	322,000	11.60	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		70.00000	63,000	11.60	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		377.00000	406,000	12.33	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		53.00000	47,000	12.33	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.97530	6.93980		10.61	11,718,504.00	1,680	8,470.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		413.00000	438,000	12.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		123.00000	113,000	12.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		376.00000	399,000	11.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		136.00000	124,000	11.96	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		451.00000	477,000	12.49	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		111.00000	102,000	12.49	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.86150	7.83270		12.25	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,086.00000	1,105,000	12.05	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		553.00000	544,000	12.05	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	14/12/2015	Foreign Exchange Future	7.35	Call		1,061.00000	1,079,000	12.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		578.00000	568,000	12.07	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,112.00000	1,132,000	12.04	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		529.00000	521,000	12.04	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.07820	7.08070		9.23	0.00	0	1,641.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		54.00000	40,000	9.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		23.00000	12,000	9.23	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		26.00000	15,000	9.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		45.00000	37,000	9.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		91.00000	81,000	9.35	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		10.00000	3,000	9.35	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.15800	7.15930		12.05	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		342.00000	339,000	12.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		83.00000	81,000	12.78	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		306.00000	303,000	12.64	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		97.00000	95,000	12.64	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		379.00000	377,000	12.93	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		70.00000	69,000	12.93	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.24450	7.24520		11.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		0.00000	233,000	11.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		0.00000	239,000	11.25	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		0.00000	212,000	11.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		0.00000	268,000	11.37	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		0.00000	259,000	11.29	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Put		0.00000	215,000	11.29	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.43490	7.41320		12.41	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		167.00000	185,000	13.08	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		4.00000	0,000	13.08	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		121.00000	137,000	12.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		8.00000	2,000	12.92	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		215.00000	235,000	13.25	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		2.00000	0,000	13.25	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.53890	7.51580		14.00	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		484.00000	502,000	14.52	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		68.00000	63,000	14.52	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		445.00000	463,000	14.46	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		79.00000	74,000	14.46	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		524.00000	542,000	14.57	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		58.00000	53,000	14.57	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future			7.65540	7.63140		14.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Call		0.00000	323,000	14.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.65	Put		0.00000	318,000	14.47	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Call		0.00000	303,000	14.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.70	Put		0.00000	348,000	14.63	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Call		0.00000	346,000	14.40	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future	7.60	Put		0.00000	291,000	14.40	0.00	0	0.00
CRD1 On	05/05/2011	Index Future			153.90400	153.86600			0.00	0	2.00
CRD1 On	04/08/2011	Index Future			156.02000	155.98100			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	05/05/2011	GOVI			339.85400	339.71200			0.00	0	209.00
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		92,880.00000	91,460,000		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		92,980.00000	91,560,000		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		92,780.00000	91,360,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			344.69400	344.54900			0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.00	Put		34,510.00000	33,060,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	348.01	Put		34,610.00000	33,160,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Call		0.00000	0,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI	347.99	Put		34,410.00000	32,960,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	05/05/2011	Index Future			150.54100	150.59200			0.00	0	60.00
IGOV	On	04/08/2011	Index Future			152.68500	152.73600			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			407.21900	407.36200			0.00	0	336.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.58100	5.58200				0.00	0	6,040.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.61900	5.62800				0.00	0	2,000.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.64900	5.69100				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.68400	5.72900				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.75000	5.78900				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.82200	5.87800				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.94400	5.97500				0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.52600	6.58200				0.00	0	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			7.05400	7.11100				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.58900	7.63600				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.98600	8.04500				0.00	0	44,510.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.38000	8.39000				0.00	0	490.00
JN02	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN05	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/05/2011	JNOTE	8.25	Put		750,000.00000	750,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	8.00	Put		500,000.00000	500,000,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/05/2011	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/05/2011	Index Future			331.20900	331.15100			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			335.92600	335.86600			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.95000	7.95200		4.50	0.00	0	2,406.00
R157	On	05/05/2011	Bond Future	7.75	Call		501.00000	496,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,325.00000	1,312,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		577.00000	573,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,197.00000	1,185,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		431.00000	427,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,461.00000	1,449,000	4.43	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	05/05/2011	Bond Future	7.65	Call		369.00000	364,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,604.00000	1,591,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.11900	8.12000		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		503.00000	500,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,901.00000	2,894,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		555.00000	552,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,757.00000	2,750,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		455.00000	452,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,049.00000	3,042,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.30700	8.30900		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,715.00000	1,715,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,926.00000	1,919,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,808.00000	1,807,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,840.00000	1,832,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,626.00000	1,626,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,017.00000	2,010,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.51400	8.51600		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,142.00000	2,142,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,195.00000	2,189,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,231.00000	2,232,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		2,118.00000	2,112,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,056.00000	2,056,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,276.00000	2,270,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			9.04200	9.04300		12.25	3,366,603.33	29	28,849.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/05/2011	Bond Future	8.75	Call		1,135.00000	1,120,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,822.00000	3,798,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,288.00000	1,273,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,509.00000	3,485,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		994.00000	980,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,149.00000	4,126,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		10,091.00000	10,078,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		83.00000	79,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.14600	9.14700		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		895.00000	888,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		9,245.00000	9,229,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		986.00000	979,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,847.00000	8,831,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		810.00000	804,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,652.00000	9,638,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.25000	9.25200		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,651.00000	3,649,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,862.00000	5,843,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,845.00000	3,843,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,612.00000	5,593,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,463.00000	3,461,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		6,120.00000	6,101,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.35500	9.35600		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,940.00000	3,936,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		7,018.00000	7,006,000	12.60	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	02/02/2012	Bond Future	9.05	Call		4,125.00000	4,121,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,763.00000	6,751,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,759.00000	3,755,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,280.00000	7,267,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.50300	7.53000		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,083.00000	1,136,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		384.00000	351,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,192.00000	1,247,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		335.00000	304,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		980.00000	1,030,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		440.00000	404,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.65500	7.68500		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		508.00000	533,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,811.00000	1,747,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		558.00000	585,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,710.00000	1,648,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		461.00000	484,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,915.00000	1,849,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.82500	7.85800		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,502.00000	1,551,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,111.00000	1,069,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,582.00000	1,632,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,054.00000	1,012,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,424.00000	1,471,000	3.80	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	03/11/2011	Bond Future	7.95	Put		1,170.00000	1,126,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			8.00900	8.04500		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,854.00000	1,904,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,334.00000	1,292,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,929.00000	1,979,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,282.00000	1,240,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,781.00000	1,829,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,387.00000	1,343,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.28500	0.28400			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,988.00000	43,958,000		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		45,016.00000	44,986,000		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		42,949.00000	42,919,000		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	05/05/2011	Bond Future			8.59500	8.59700		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		447.00000	441,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,118.00000	2,103,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		517.00000	511,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,945.00000	1,930,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		383.00000	378,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,298.00000	2,284,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.74400	8.74500		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		543.00000	540,000	6.79	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		4,034.00000	4,026,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		599.00000	595,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,851.00000	3,842,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		489.00000	486,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,220.00000	4,212,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.90300	8.90500		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,493.00000	1,491,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,297.00000	3,287,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,583.00000	1,582,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		3,162.00000	3,153,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,406.00000	1,404,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,436.00000	3,425,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			9.07200	9.07400		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,080.00000	2,080,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,460.00000	3,452,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,177.00000	2,177,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,343.00000	3,334,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		1,986.00000	1,986,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,581.00000	3,573,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.79000	8.79600		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		594.00000	594,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,184.00000	2,152,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		682.00000	682,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		2,001.00000	1,969,000	7.92	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	05/05/2011	Bond Future	8.45	Call		515.00000	515,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,377.00000	2,345,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.93000	8.93700		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		452.00000	453,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,431.00000	5,396,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		500.00000	502,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		5,205.00000	5,171,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		407.00000	409,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,661.00000	5,627,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			9.07600	9.08300		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		1,902.00000	1,911,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,578.00000	3,552,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,009.00000	2,019,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,431.00000	3,406,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,798.00000	1,807,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,729.00000	3,703,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.22600	9.23300		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,540.00000	2,551,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,669.00000	3,646,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,654.00000	2,665,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,539.00000	3,517,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,429.00000	2,440,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,803.00000	3,780,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.20100	7.21800		3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	05/05/2011	Bond Future	7.50	Call		906.00000	932,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		229.00000	214,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		994.00000	1,021,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		197.00000	183,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		821.00000	845,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		263.00000	246,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.37100	7.39000		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		393.00000	405,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,252.00000	1,223,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		434.00000	446,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,183.00000	1,153,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		357.00000	368,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,327.00000	1,296,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.56000	7.58200		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,094.00000	1,117,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		762.00000	742,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,152.00000	1,176,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		722.00000	702,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,037.00000	1,059,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		804.00000	782,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.78100	7.80600		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,235.00000	1,258,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		894.00000	873,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,287.00000	1,311,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		859.00000	839,000	2.80	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	02/02/2012	Bond Future	7.95	Call		1,184.00000	1,207,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		931.00000	910,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.84900	8.87100		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		543.00000	567,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,649.00000	2,550,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		623.00000	651,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,442.00000	2,346,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		470.00000	491,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,865.00000	2,762,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.97900	9.00200		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		730.00000	754,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,939.00000	4,838,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		799.00000	825,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,720.00000	4,621,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		667.00000	690,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		5,164.00000	5,062,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.10800	9.13200		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		1,896.00000	1,942,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,945.00000	3,864,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,005.00000	2,052,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,782.00000	3,702,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,791.00000	1,835,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		4,112.00000	4,029,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.24200	9.26700		9.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	02/02/2012	Bond Future	9.00	Call		2,591.00000	2,645,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,975.00000	3,901,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,709.00000	2,764,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,832.00000	3,759,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,477.00000	2,529,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		4,124.00000	4,047,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.90700	8.92400		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		504.00000	519,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		3,043.00000	2,958,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		581.00000	598,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,815.00000	2,732,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		434.00000	447,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,278.00000	3,191,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			9.02300	9.04100		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		695.00000	712,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,390.00000	5,304,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		762.00000	781,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		5,151.00000	5,066,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		632.00000	648,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,635.00000	5,548,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.14300	9.16100		10.75	85,835.18	1	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		1,950.00000	1,984,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,290.00000	4,224,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,063.00000	2,098,000	10.65	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	03/11/2011	Bond Future	8.80	Put		4,114.00000	4,049,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		1,841.00000	1,874,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,472.00000	4,404,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.26500	9.28300		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		2,798.00000	2,837,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,361.00000	4,302,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		2,923.00000	2,964,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		4,207.00000	4,150,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,675.00000	2,713,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,518.00000	4,458,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.11900	9.11500		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		359.00000	345,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,236.00000	5,252,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		425.00000	409,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,886.00000	4,900,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		302.00000	289,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,599.00000	5,616,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.20000	9.19500		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,115.00000	1,098,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,582.00000	6,602,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,219.00000	1,200,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,271.00000	6,289,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,020.00000	1,003,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,906.00000	6,926,000	16.08	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	04/08/2011	Bond Future	10.10	Call		7,185.00000	7,148,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		961.00000	961,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.28100	9.27600		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,244.00000	2,223,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,260.00000	6,276,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,382.00000	2,361,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		6,001.00000	6,016,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,113.00000	2,093,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,530.00000	6,546,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.36100	9.35600		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,430.00000	3,407,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		6,070.00000	6,083,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,588.00000	3,565,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,848.00000	5,861,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,275.00000	3,253,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,299.00000	6,313,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.62800	1.60700			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,937.00000	2,819,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.14	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Call		3,207.00000	3,090,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.19	Put		0.00000	0,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Call		2,665.00000	2,548,000		0.00	0	0.00
R211	On	05/05/2011	Bond Future	2.09	Put		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future			2.37100	2.37100			0.00	0	2,518.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/05/2011	Bond Future	2.25	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.25	Put		1,171.00000	1,171,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.30	Put		685.00000	685,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Call		0.00000	0,000		0.00	0	0.00
R212	On	05/05/2011	Bond Future	2.20	Put		1,659.00000	1,659,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.15200	9.13800			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		9,556.00000	9,664,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		9,102.00000	9,210,000		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		10,015.00000	10,123,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.24100	9.22600			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		10,190.00000	10,303,000		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		9,737.00000	9,851,000		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		10,646.00000	10,759,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.33100	9.31600			0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.75	Put		4,404.00000	4,516,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.80	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	03/11/2011	Bond Future	8.80	Put		4,000.00000	4,112,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future	8.70	Put		4,810.00000	4,922,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.42400	9.40800			0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		3,086.00000	3,203,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		2,698.00000	2,815,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		3,477.00000	3,594,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,756.65000	13,726.29000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,263.00000	1,567,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		0.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		1,263.00000	1,566,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		1,263.00000	1,567,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,941.30000	13,907.86000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,079.00000	4,413,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		4,079.00000	4,413,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		4,079.00000	4,413,000		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	05/05/2011	Index Future			335.62000	335.50300			0.00	0	100.00
TRT1	On	04/08/2011	Index Future			340.23400	340.11500			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05200	1.05010		10.80	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		53.00000	53,000	11.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		52.00000	33,000	11.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		1.00000	0,000	19.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		500.00000	480,000	19.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		501.00000	520,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		0.00000	0,000	15.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06910	1.06650		13.38	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		379.00000	393,000	13.38	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		214.00000	202,000	13.38	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		182.00000	190,000	14.64	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		517.00000	499,000	14.64	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		727.00000	747,000	13.05	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		62.00000	56,000	13.05	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future			1.08810	1.08530		13.69	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Call		0.00000	405,000	14.60	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.10	Put		0.00000	524,000	14.60	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Call		0.00000	257,000	15.68	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.15	Put		0.00000	876,000	15.68	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Call		0.00000	641,000	13.69	0.00	0	0.00
YUAN/FO	On	19/09/2011	Foreign Exchange Future	1.05	Put		0.00000	260,000	13.69	0.00	0	0.00
Total for Derivatives :										3,009,565,242.71	1,315,459	1,441,436.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
CGR5	On	23/07/2011	Spot Bond	15.67900	15.67900		0.00	0	0.00
R155	On	31/08/2011	Spot Bond	5.95500	5.96500		0.00	0	0.00
R157	On	15/09/2015	Spot Bond	7.87000	7.87000		0.00	0	0.00
R186	On	21/12/2026	Spot Bond	8.98500	8.98500		0.00	0	0.00
R189	On	31/03/2013	Spot Bond	212.67669	212.65655		0.00	0	0.00
R197	On	07/12/2023	Spot Bond	229.50338	229.47373		0.00	0	0.00
R201	On	21/12/2014	Spot Bond	7.43000	7.45500		0.00	0	0.00
R202	On	07/12/2033	Spot Bond	2.62000	2.62000		0.00	0	0.00
R203	On	15/09/2017	Spot Bond	8.52000	8.52000		0.00	0	0.00
R204	On	21/12/2018	Spot Bond	8.71500	8.72000		0.00	0	0.00
R206	On	15/01/2014	Spot Bond	7.12500	7.14000		0.00	0	0.00
R207	On	15/01/2020	Spot Bond	8.78000	8.80000		0.00	0	0.00
R208	On	31/03/2021	Spot Bond	8.84500	8.86000		0.00	0	0.00
R209	On	31/03/2036	Spot Bond	9.07500	9.07000		0.00	0	0.00
R210	On	31/03/2028	Spot Bond	2.68000	2.66000		0.00	0	0.00
R211	On	31/01/2017	Spot Bond	2.15000	2.13000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	31/01/2022	Spot Bond			2.64000	2.64000			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:									3,009,565,242.71	1,315,459	1,441,436.00	