



Daily MTM Report

Daily summary for: 12/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			6.90440	6.91550		13.84	38,505,838.80	5,577	270,377.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	5,000	18.48	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,091.00000	1,101,000	18.48	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	5,000	18.69	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,140.00000	1,151,000	18.69	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		7.00000	6,000	18.27	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,042.00000	1,052,000	18.27	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,587.00000	1,597,000	20.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		2.00000	1,000	20.59	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,585.00000	3,596,000	29.95	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.95	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		437.00000	443,000	15.53	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		52.00000	47,000	15.53	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,487.00000	1,498,000	20.17	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	20.17	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		613.00000	621,000	16.37	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		28.00000	25,000	16.37	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		659.00000	667,000	16.58	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		24.00000	21,000	16.58	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		706.00000	714,000	16.79	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		21.00000	18,000	16.79	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		395.00000	401,000	15.32	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		60.00000	55,000	15.32	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		280.00000	284,000	14.69	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		95.00000	88,000	14.69	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		523.00000	530,000	15.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		38.00000	34,000	15.95	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		317.00000	321,000	14.90	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		82.00000	75,000	14.90	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		480.00000	486,000	15.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		45.00000	40,000	15.74	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		70.00000	64,000	15.11	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		355.00000	360,000	15.11	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		131.00000	132,000	14.01	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		196.00000	186,000	14.01	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.99370	7.00420		14.61	223,798.40	32	59,731.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		139.00000	134,000	16.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		585.00000	590,000	16.70	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		130.00000	125,000	16.93	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		626.00000	631,000	16.93	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		149.00000	144,000	16.46	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		545.00000	550,000	16.46	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		443.00000	434,000	14.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		139.00000	140,000	14.81	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.08920	7.09830		14.83	113,427.20	16	11,973.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		132.00000	128,000	18.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,084.00000	1,089,000	18.30	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		127.00000	122,000	18.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,129.00000	1,133,000	18.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		138.00000	134,000	18.12	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,040.00000	1,045,000	18.12	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.17970	7.18680		15.00	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		364.00000	357,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		527.00000	527,000	15.62	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		348.00000	342,000	15.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		561.00000	562,000	15.78	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		380.00000	374,000	15.47	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		493.00000	494,000	15.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.17040	9.18060		19.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,569.00000	1,557,000	19.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,588.00000	1,587,000	19.49	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,553.00000	1,542,000	19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,622.00000	1,622,000	19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,586.00000	1,573,000	19.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,555.00000	1,553,000	19.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.90440	6.91550		13.84	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		12,680.00000	11,840,000	14.27	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		21,130.00000	21,400,000	14.27	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		10,980.00000	10,203,000	14.48	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		24,430.00000	24,763,000	14.48	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		14,603.00000	13,700,000	14.05	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		18,053.00000	18,260,000	14.05	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.99370	7.00420		14.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		24,867.00000	24,094,000	14.84	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		29,447.00000	29,724,000	14.84	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		23,085.00000	22,344,000	15.07	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		32,665.00000	32,974,000	15.07	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		26,793.00000	25,988,000	14.61	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		26,373.00000	26,618,000	14.61	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.80910	10.75170		13.21	3,113,020.80	288	37,409.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		27.00000	30,000	15.92	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,075.00000	1,021,000	15.92	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		25.00000	27,000	16.05	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,123.00000	1,068,000	16.05	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		30.00000	34,000	15.78	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,028.00000	975,000	15.78	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		755.00000	704,000	14.97	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		57.00000	63,000	14.97	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,804.00000	1,748,000	17.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		6.00000	7,000	17.95	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,266.00000	1,211,000	16.46	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		18.00000	20,000	16.46	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.93680	10.87790		13.86	10,936.80	1	2,059.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		139.00000	146,000	15.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,111.00000	1,059,000	15.93	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		132.00000	138,000	16.05	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,154.00000	1,101,000	16.05	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		146.00000	154,000	15.82	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,068.00000	1,017,000	15.82	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.06730	11.00650		14.15	0.00	0	2,426.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		349.00000	368,000	14.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		843.00000	801,000	14.99	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		336.00000	354,000	15.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		880.00000	837,000	15.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		363.00000	383,000	14.90	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		807.00000	766,000	14.90	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.18730	11.12320		14.51	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		446.00000	465,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		973.00000	928,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		432.00000	451,000	15.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,009.00000	964,000	15.34	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		460.00000	480,000	15.17	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		937.00000	893,000	15.17	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			0.08290	0.08310		16.76	0.00	0	751.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		123.00000	116,000	19.76	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		513.00000	526,000	19.76	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		21.00000	19,000	23.68	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,411.00000	1,429,000	23.68	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		650.00000	632,000	17.09	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		40.00000	42,000	17.09	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08400	0.08430		20.37	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		375.00000	360,000	18.76	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		445.00000	460,000	18.76	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		139.00000	132,000	21.80	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,209.00000	1,232,000	21.80	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		990.00000	963,000	16.61	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		60.00000	63,000	16.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.00010	8.93360		11.72	1,341,014.90	149	19,387.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		18.00000	20,000	14.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		884.00000	820,000	14.64	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		15.00000	17,000	14.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		931.00000	867,000	14.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		20.00000	22,000	14.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		836.00000	772,000	14.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		605.00000	545,000	13.54	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		39.00000	45,000	13.54	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,470.00000	1,404,000	16.82	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		4.00000	4,000	16.82	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,569.00000	1,503,000	17.19	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		3.00000	3,000	17.19	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,174.00000	1,109,000	15.73	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		8.00000	9,000	15.73	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		30.00000	34,000	13.91	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		696.00000	634,000	13.91	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.10980	9.04260		12.53	0.00	0	5,855.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		113.00000	121,000	15.11	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		870.00000	811,000	15.11	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		106.00000	114,000	15.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		913.00000	854,000	15.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		120.00000	129,000	14.93	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		827.00000	769,000	14.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.22650	9.15780		12.85	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		242.00000	260,000	14.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		734.00000	684,000	14.11	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		230.00000	248,000	14.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		772.00000	722,000	14.25	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		253.00000	273,000	13.97	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		695.00000	647,000	13.97	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.33670	9.26610		13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		316.00000	332,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		850.00000	795,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		304.00000	319,000	14.55	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		888.00000	832,000	14.55	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		328.00000	345,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		812.00000	758,000	14.31	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			372.03700	374.41100			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			343.19600	345.54400			0.00	0	1,123.00
ALBI	On	05/05/2011	Index Future			348.15700	350.53900			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79370	6.75930		9.82	67,937.00	10	7,763.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		145.00000	170,000	10.68	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		86.00000	76,000	10.68	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		113.00000	136,000	10.25	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		104.00000	92,000	10.25	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		180.00000	207,000	11.11	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		71.00000	63,000	11.11	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80270	6.76780		10.42	68,027.00	10	865.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		255.00000	282,000	11.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		137.00000	129,000	11.33	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		222.00000	247,000	11.03	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		154.00000	144,000	11.03	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		290.00000	318,000	11.63	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		122.00000	115,000	11.63	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.80970	6.77500		10.59	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		313.00000	339,000	11.32	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		188.00000	179,000	11.32	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		280.00000	306,000	11.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		205.00000	196,000	11.08	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		347.00000	374,000	11.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		172.00000	164,000	11.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.61490	7.57800		12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		979.00000	998,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		701.00000	683,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		957.00000	976,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		729.00000	711,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,001.00000	1,020,000	12.59	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		673.00000	655,000	12.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.99550	6.96000		10.45	1,399,100.00	200	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		87.00000	97,000	10.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		177.00000	152,000	10.68	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		72.00000	80,000	10.92	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		212.00000	185,000	10.92	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		105.00000	117,000	10.45	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		145.00000	122,000	10.45	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.06890	7.03220		10.74	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		275.00000	295,000	11.10	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		143.00000	126,000	11.10	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		245.00000	263,000	10.98	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		163.00000	144,000	10.98	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		307.00000	329,000	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	110,000	11.22	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.11170	7.09110		14.33	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		109.00000	115,000	14.96	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		268.00000	253,000	14.96	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		95.00000	100,000	15.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		304.00000	288,000	15.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		125.00000	132,000	14.75	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		234.00000	220,000	14.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.21110	7.19000		14.77	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		320.00000	331,000	14.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		230.00000	220,000	14.74	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		295.00000	304,000	14.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		255.00000	243,000	14.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		347.00000	358,000	14.73	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		207.00000	197,000	14.73	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.20900	153.79000			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.30300	155.89100			0.00	0	0.00
GOVI On	03/02/2011	GOVI			343.99700	346.24500			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		32,450.00000	9,970,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		32,350.00000	9,870,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		32,550.00000	10,070,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	342.99	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			348.96900	351.25000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call	22,500.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put	0.00000	310,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call	22,400.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put	0.00000	410,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call	22,600.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put	0.00000	210,000		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			148.45900	148.62500		0.00	0	8.00
IGOV	On	05/05/2011	Index Future			150.60500	150.77300		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.76900	152.93900		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.36000	402.70400		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			5.53800	5.52700			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.49400	5.48700			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.48100	5.46700			0.00	0	6,890.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.48200	5.45100			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.48700	5.45100			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.49300	5.45100			0.00	0	3,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.60400	5.55500			0.00	0	15,590.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.85600	5.80400			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.14300	6.08900			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.47100	6.42100			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.79200	6.73900			0.00	5,100	41,490.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.04000	6.96000			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			338.51200	341.38100			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			343.40500	346.31600			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.44300	7.35000		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,412.00000	2,024,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		24.00000	44,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,619.00000	2,225,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		17.00000	31,000	4.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Call		2,208.00000	1,827,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		34.00000	61,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.56000	7.46000		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,928.00000	1,662,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		732.00000	880,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,066.00000	1,790,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		665.00000	803,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,795.00000	1,539,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		804.00000	962,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,666.00000	1,421,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		881.00000	1,050,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.69400	7.58600		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,387.00000	1,194,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,723.00000	1,951,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,484.00000	1,282,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,625.00000	1,843,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,294.00000	1,109,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,826.00000	2,062,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.43300	8.31000		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,612.00000	5,443,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		41.00000	84,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		7,056.00000	5,876,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		30.00000	62,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		6,170.00000	5,015,000	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		57.00000	114,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		5,813.00000	6,985,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		60.00000	20,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.51300	8.38500		11.75	0.00	0	500.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,197.00000	4,375,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,716.00000	2,132,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,518.00000	4,669,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,572.00000	1,961,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,884.00000	4,089,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,871.00000	2,314,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		5,371.00000	6,237,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,530.00000	1,158,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.59600	8.46400		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,272.00000	2,740,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,345.00000	6,066,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,490.00000	2,935,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,074.00000	5,772,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		3,061.00000	2,553,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,626.00000	6,371,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.27100	7.18700		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,745.00000	2,459,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		1.00000	3,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,911.00000	2,624,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1.00000	2,000	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		2,580.00000	2,294,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		2.00000	4,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.38800	7.29800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,807.00000	1,596,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		365.00000	443,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,927.00000	1,710,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		327.00000	399,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,690.00000	1,486,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		407.00000	492,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.52600	7.42800		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		892.00000	769,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,428.00000	1,598,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		961.00000	832,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,346.00000	1,510,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		826.00000	709,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,513.00000	1,689,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.40000	0.38200			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,465.00000	59,934,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		61,312.00000	60,781,000		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		59,609.00000	59,079,000		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			0.32400	0.30400			0.00	0	6,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		43,394.00000	42,803,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,422.00000	43,831,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,356.00000	41,764,000		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			8.05700	7.96900		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,708.00000	2,289,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		44.00000	73,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,942.00000	2,516,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		32.00000	53,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,478.00000	2,067,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		61.00000	98,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		594.00000	809,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		752.00000	519,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.16900	8.07700		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		2,021.00000	1,757,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,174.00000	1,362,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,169.00000	1,894,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,079.00000	1,256,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,878.00000	1,625,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,275.00000	1,474,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.29100	8.19400		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,599.00000	1,402,000	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		2,523.00000	2,784,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,709.00000	1,503,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,394.00000	2,646,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,494.00000	1,306,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,658.00000	2,927,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.19900	8.10600		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,339.00000	1,880,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		120.00000	190,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,586.00000	2,112,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		90.00000	145,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,100.00000	1,658,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		159.00000	247,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.30500	8.20700		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,719.00000	2,374,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,112.00000	1,308,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,899.00000	2,541,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,021.00000	1,204,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,546.00000	2,212,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,211.00000	1,418,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.41900	8.31800		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,586.00000	1,376,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,312.00000	3,642,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,699.00000	1,479,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,151.00000	3,471,000	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		1,478.00000	1,278,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,478.00000	3,819,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.86900	6.79500		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,133.00000	2,937,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,260.00000	3,064,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		3,005.00000	2,809,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.98100	6.89900		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,652.00000	1,494,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		202.00000	243,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,749.00000	1,588,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		179.00000	218,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,558.00000	1,403,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		227.00000	272,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.11900	7.02800		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		805.00000	707,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		867.00000	970,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		861.00000	759,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		812.00000	911,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		750.00000	657,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		923.00000	1,031,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.28300	8.18500		8.75	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		3,371.00000	2,818,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		48.00000	83,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,644.00000	3,083,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		35.00000	61,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		3,101.00000	2,558,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		66.00000	111,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.38200	8.28000		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,620.00000	2,260,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,342.00000	1,577,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,800.00000	2,427,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,234.00000	1,457,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,445.00000	2,099,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,455.00000	1,705,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.48900	8.38300		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,153.00000	1,878,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		2,915.00000	3,242,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,290.00000	2,004,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,765.00000	3,081,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		2,020.00000	1,756,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,071.00000	3,409,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.30100	8.20300		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,452.00000	2,872,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		59.00000	100,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,738.00000	3,148,000	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		44.00000	74,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,169.00000	2,602,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		80.00000	133,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.38900	8.28700		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,726.00000	2,345,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,414.00000	1,665,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,917.00000	2,521,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,301.00000	1,536,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,542.00000	2,176,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,536.00000	1,801,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.48300	8.37800		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,287.00000	1,995,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,069.00000	3,412,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,434.00000	2,131,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		2,909.00000	3,241,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,144.00000	1,865,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,234.00000	3,589,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.39900	8.26500		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		6,049.00000	4,930,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		31.00000	67,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,422.00000	5,294,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		22.00000	49,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,674.00000	4,567,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		41.00000	90,000	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			8.45700	8.32000		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,614.00000	2,935,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,086.00000	2,574,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,866.00000	3,159,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		1,922.00000	2,382,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,370.00000	2,718,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,261.00000	2,777,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.51800	8.37700		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,279.00000	3,626,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,242.00000	3,776,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,513.00000	3,839,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,060.00000	3,574,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		4,050.00000	3,418,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,432.00000	3,987,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		13,151.00000	12,069,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		422.00000	528,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.98200	0.96200			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,437.00000	32,078,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		33,069.00000	32,710,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		31,799.00000	31,441,000		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			1.72600	1.72300			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		4,396.00000	4,378,000		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		4,671.00000	4,654,000		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		4,119.00000	4,102,000		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			2.50700	2.50600			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,653.00000	4,643,000		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		5,110.00000	5,100,000		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		4,193.00000	4,183,000		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			8.50100	8.36800			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		3,282.00000	4,425,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		2,826.00000	3,968,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		3,743.00000	4,885,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.56700	8.42900			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		3,793.00000	4,963,000		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		3,339.00000	4,508,000		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		4,252.00000	5,421,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.63600	8.49500			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		4,336.00000	5,515,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		3,884.00000	5,062,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		4,792.00000	5,971,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,345.29000	13,304.88000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1.00000	4,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		2,952.00000	2,551,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		1.00000	4,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		2,952.00000	2,551,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		1.00000	4,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		2,952.00000	2,551,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,518.57000	13,479.41000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		0.00000	186,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		206.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		0.00000	186,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		206.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		0.00000	186,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		206.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	03/02/2011	Index Future			339.89300	342.18800			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			344.53800	346.86200			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04500	1.04430		13.65	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		214.00000	215,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		271.00000	265,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		87.00000	87,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		644.00000	637,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		508.00000	512,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		65.00000	62,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06030	1.05960		13.81	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		430.00000	429,000	13.81	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		334.00000	326,000	13.81	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		249.00000	247,000	14.94	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		653.00000	644,000	14.94	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		736.00000	738,000	13.54	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		140.00000	135,000	13.54	0.00	0	0.00
Total for Derivatives :										44,843,100.90	11,383	813,536.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.97500	5.87000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.41500	7.32000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.41500	8.29000			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			211.69152	211.63216			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			227.52822	227.43972			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.24500	7.16000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.67000	2.65000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.03000	7.94000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.17500	8.08000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.84500	6.77000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.26000	8.16000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.28000	8.18000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.38500	8.25000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.66000	2.64000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.10000	2.10000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.70000	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:										44,843,100.90	11,383	813,536.00