



# Daily MTM Report

Daily summary for: 14/03/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			6.90640	6.91660		13.49	458,032,448.00	66,320	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,083.00000	1,094,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,133.00000	1,144,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,033.00000	1,044,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,583.00000	1,594,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,583.00000	3,594,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		383.00000	394,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,483.00000	1,494,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		583.00000	594,000	13.49	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	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		633.00000	644,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		683.00000	694,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		333.00000	344,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		183.00000	194,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		483.00000	494,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		233.00000	244,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		433.00000	444,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		0.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		283.00000	294,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		7.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		74.00000	56,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Put		88.00000	94,000	13.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.00	Call		5.00000	0,000	13.49	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.95550	7.00820		13.65	354,125,371.50	50,913	395,196.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		77.00000	65,000	16.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		519.00000	560,000	16.29	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		70.00000	59,000	16.56	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		562.00000	604,000	16.56	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		86.00000	72,000	16.03	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		478.00000	517,000	16.03	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		389.00000	346,000	14.15	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		81.00000	91,000	14.15	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		322.00000	356,000	14.97	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		130.00000	111,000	14.97	5,550.00	50	2,190.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		221.00000	249,000	14.18	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		179.00000	154,000	14.18	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Put		1,020.00000	1,068,000	19.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	8.00	Call		28.00000	23,000	19.20	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Put		831.00000	878,000	18.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.80	Call		39.00000	33,000	18.14	0.00	0	1,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Put		359.00000	394,000	15.23	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.25	Call		117.00000	99,000	15.23	0.00	0	500.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Call		105.00000	89,000	15.50	0.00	0	250.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.30	Put		397.00000	434,000	15.50	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Put		253.00000	283,000	14.44	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.10	Call		161.00000	138,000	14.44	0.00	0	650.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Put		191.00000	217,000	13.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.00	Call		199.00000	172,000	13.91	0.00	0	150.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.05660	7.11190		14.48	114,211,071.00	16,185	53,691.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		93.00000	84,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,031.00000	1,077,000	18.42	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		88.00000	80,000	18.62	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	19/09/2011	Foreign Exchange Future	8.10	Put		1,076.00000	1,123,000	18.62	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		98.00000	89,000	18.22	0.00	0	3,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		986.00000	1,032,000	18.22	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Put		812.00000	855,000	17.44	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.80	Call		124.00000	112,000	17.44	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Call		205.00000	185,000	15.86	0.00	0	5,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.40	Put		493.00000	528,000	15.86	0.00	0	2,800.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Call		472.00000	434,000	14.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.80	Put		160.00000	177,000	14.48	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Call		411.00000	375,000	14.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.90	Put		199.00000	218,000	14.48	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Put		530.00000	567,000	16.06	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.45	Call		192.00000	174,000	16.06	0.00	0	10,000.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Put		646.00000	686,000	16.65	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	7.60	Call		158.00000	143,000	16.65	0.00	0	200.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Call		539.00000	499,000	14.48	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	6.70	Put		127.00000	142,000	14.48	0.00	0	5,000.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.15810	7.21210		14.72	0.00	0	1,875.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		321.00000	301,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		459.00000	493,000	15.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		305.00000	286,000	15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		493.00000	528,000	15.54	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		338.00000	317,000	15.22	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		426.00000	459,000	15.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future			7.26380	7.32250		15.05	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		587.00000	551,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.04	Put		301.00000	323,000	14.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Call		560.00000	525,000	14.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.09	Put		324.00000	347,000	14.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Call		615.00000	578,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.99	Put		279.00000	300,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Call		607.00000	571,000	14.86	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.00	Put		285.00000	307,000	14.86	0.00	0	1,000.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.18860	9.24070		18.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,486.00000	1,454,000	18.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,445.00000	1,465,000	18.37	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,470.00000	1,438,000	18.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,479.00000	1,499,000	18.43	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,503.00000	1,470,000	18.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,412.00000	1,431,000	18.31	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.90640	6.91660			13.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call			545.00000	0,000	13.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put			8,885.00000	9,360,000	13.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call			170.00000	0,000	13.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put			13,510.00000	14,360,000	13.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call			1,533.00000	0,000	13.49	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put			4,873.00000	4,360,000	13.49	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.95550	7.00820			13.65	208,665.00	30	320.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call			17,911.00000	15,403,000	14.18	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		22,091.00000	24,853,000	14.18		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		16,108.00000	13,801,000	14.44		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		25,288.00000	28,251,000	14.44		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		19,908.00000	17,188,000	13.91		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		19,088.00000	21,638,000	13.91		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Call		9,501.00000	8,024,000	15.76		0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.35	Put		43,681.00000	47,474,000	15.76		0.00	0	60.00
\$ / R M/On	19/09/2011	Foreign Exchange Future			7.05660	7.11190		14.48		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Call		30,431.00000	27,697,000	14.68		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.10	Put		29,241.00000	32,037,000	14.68		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Call		28,466.00000	25,881,000	14.88		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.15	Put		32,276.00000	35,221,000	14.88		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Call		32,888.00000	29,645,000	14.48		0.00	0	0.00
\$ / R M/On	19/09/2011	Foreign Exchange Future	7.05	Put		26,698.00000	28,985,000	14.48		0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			11.12730	11.08250		12.89	185,636,745.90		16,683	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		0.00000	0,000	12.89	0.00		0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		718.00000	673,000	12.89	0.00		0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		0.00000	0,000	12.89	0.00		0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		768.00000	723,000	12.89	0.00		0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		0.00000	0,000	12.89	0.00		0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		668.00000	623,000	12.89	0.00		0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		368.00000	323,000	12.89	0.00		0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		0.00000	0,000	12.89	0.00		0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,468.00000	1,423,000	12.89	0.00		0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		0.00000	0,000	12.89	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		918.00000	873,000	12.89	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		0.00000	0,000	12.89	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		1.00000	0,000	12.89	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		3,083.00000	3,127,000	12.89	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Put		1.00000	0,000	12.89	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	7.30	Call		3,783.00000	3,827,000	12.89	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.20900	11.21780		13.39	52,502,956.00	4,684	17,204.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		121.00000	107,000	14.56	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		753.00000	748,000	14.56	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		112.00000	98,000	14.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		794.00000	789,000	14.65	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		130.00000	116,000	14.47	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		712.00000	707,000	14.47	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Call		589.00000	580,000	13.50	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	10.75	Put		121.00000	121,000	13.50	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Put		451.00000	447,000	13.84	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.45	Call		219.00000	206,000	13.84	0.00	0	10.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Call		189.00000	176,000	14.02	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.55	Put		521.00000	517,000	14.02	0.00	0	100.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Call		104.00000	90,000	14.74	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.95	Put		836.00000	831,000	14.74	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.35400	11.36550		14.24	124,894,000.00	11,000	17,750.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		416.00000	406,000	14.50	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		551.00000	552,000	14.50	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		398.00000	388,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		583.00000	584,000	14.59	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		434.00000	425,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		519.00000	521,000	14.41	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Call		364.00000	353,000	14.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.65	Put		649.00000	649,000	14.76	0.00	0	100.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Call		245.00000	232,000	15.55	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	12.10	Put		980.00000	978,000	15.55	0.00	0	200.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.49660	11.50360		14.22	0.00	0	87.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		525.00000	510,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		671.00000	663,000	14.44	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		507.00000	492,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		703.00000	695,000	14.52	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		544.00000	529,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		640.00000	632,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Call		358.00000	341,000	15.27	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	12.20	Put		1,054.00000	1,044,000	15.27	0.00	0	250.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08436	0.08420		15.64	33,744.40	400	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		2.00000	0,000	15.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		282.00000	264,000	15.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		0.00000	0,000	15.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,280.00000	1,264,000	15.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		720.00000	736,000	15.64	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		0.00000	0,000	15.64	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			0.08510	0.08540		17.79	69,782.00	820	1,003.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		294.00000	273,000	15.83	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		254.00000	263,000	15.83	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		64.00000	56,000	19.42	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,024.00000	1,046,000	19.42	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,054.00000	1,023,000	15.48	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		14.00000	13,000	15.48	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08640	0.08680		17.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Call		796.00000	760,000	14.70	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.08	Put		116.00000	120,000	14.70	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Call		305.00000	288,000	17.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.09	Put		625.00000	648,000	17.58	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Call		1,689.00000	1,649,000	15.22	0.00	0	0.00
¥ / R	On	19/09/2011	Foreign Exchange Future	0.07	Put		9.00000	9,000	15.22	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.63940	9.55570		12.47	111,257,954.80	11,542	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		1.00000	0,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		245.00000	161,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		0.00000	0,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		294.00000	211,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		2.00000	0,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		196.00000	111,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		15.00000	0,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		71.00000	139,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		844.00000	761,000	12.47	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	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		944.00000	861,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		0.00000	0,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		544.00000	461,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		0.00000	0,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		20.00000	39,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		64.00000	0,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Put		444.00000	361,000	12.47	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.00	Call		0.00000	0,000	12.47	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.70220	9.66960		12.62	15,377,987.00	1,585	12,051.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		204.00000	206,000	12.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		334.00000	304,000	12.98	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		188.00000	189,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		368.00000	337,000	13.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		221.00000	225,000	12.80	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		301.00000	273,000	12.80	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.82040	9.78960		13.41	83,178,788.00	8,470	14,009.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		451.00000	465,000	13.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		311.00000	295,000	13.39	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		425.00000	438,000	13.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		335.00000	318,000	13.40	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		479.00000	493,000	13.38	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		289.00000	273,000	13.38	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.93500	9.90120		13.86	0.00	0	300.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		525.00000	546,000	13.80	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		424.00000	411,000	13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		500.00000	521,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		449.00000	436,000	13.82	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		550.00000	572,000	13.78	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		399.00000	387,000	13.78	0.00	0	0.00
AL7T	On	05/05/2011	Index Future			367.89400	366.65300			0.00	0	30.00
AL7T	On	04/08/2011	Index Future			373.13600	371.87500			0.00	0	0.00
ALBI	On	05/05/2011	Index Future			339.47600	338.55800			0.00	0	1,064.00
ALBI	On	04/08/2011	Index Future			344.31400	343.38000			0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			6.86520	6.91810		13.27	0.00	91,244	524,280.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Call		90.00000	46,000	13.27	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.85	Put		22.00000	31,000	13.27	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Call		58.00000	25,000	13.96	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.90	Put		40.00000	60,000	13.96	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Call		129.00000	79,000	13.44	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	6.80	Put		11.00000	14,000	13.44	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future			9.58790	9.55550		12.49	0.00	6,857	7,857.00
ANY DA	On	18/03/2011	Can-Do Future	9.60	Call		45.00000	44,000	12.49	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.60	Put		90.00000	56,000	12.49	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.65	Call		30.00000	27,000	13.02	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.65	Put		125.00000	89,000	13.02	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.55	Call		65.00000	72,000	12.83	0.00	0	0.00
ANY DA	On	18/03/2011	Can-Do Future	9.55	Put		60.00000	34,000	12.83	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			6.96070	6.94540		10.30	25,852,039.80	3,714	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		245.00000	261,000	10.30	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		0.00000	0,000	10.30	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		196.00000	211,000	10.30	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		1.00000	0,000	10.30	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		295.00000	311,000	10.30	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		0.00000	0,000	10.30	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future			6.93150	6.95940		9.84	14,653,191.00	2,114	13,517.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Call		364.00000	340,000	11.96	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.65	Put		55.00000	59,000	11.96	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Call		322.00000	300,000	11.61	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.70	Put		63.00000	69,000	11.61	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Call		406.00000	382,000	12.31	0.00	0	0.00
AU\$ / ROn	13/06/2011	Foreign Exchange Future	6.60	Put		47.00000	51,000	12.31	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future			6.94660	6.97530		10.70	0.00	0	8,470.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Call		438.00000	415,000	12.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		113.00000	118,000	12.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		399.00000	378,000	11.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		124.00000	131,000	11.97	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		477.00000	454,000	12.48	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		102.00000	107,000	12.48	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.82980	7.86150		12.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,105.00000	1,112,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		544.00000	582,000	12.51	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		1,079.00000	1,085,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		568.00000	605,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,132.00000	1,140,000	12.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		521.00000	560,000	12.51	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.09010	7.07820		11.30	18,434,260.00	2,600	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		40.00000	40,000	11.30	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		12.00000	0,000	11.30	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		15.00000	0,000	11.30	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		37.00000	10,000	11.30	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		81.00000	90,000	11.30	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		3.00000	0,000	11.30	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.12150	7.15800		11.88	9,257,950.00	1,300	1,300.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		339.00000	308,000	12.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		81.00000	87,000	12.53	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		303.00000	272,000	12.37	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		95.00000	101,000	12.37	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		377.00000	345,000	12.70	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		69.00000	74,000	12.70	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future			7.20610	7.24450		11.19	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Call		233.00000	213,000	11.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.25	Put		239.00000	257,000	11.31	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Call		212.00000	194,000	11.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.30	Put		268.00000	288,000	11.43	0.00	0	0.00
CAD/ ROn	19/09/2011	Foreign Exchange Future	7.20	Call		259.00000	234,000	11.19	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		215.00000	228,000	11.19	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future				7.45060	7.43490		15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future		7.25	Call		185.00000	201,000	15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future		7.25	Put		0.00000	0,000	15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future		7.30	Call		137.00000	151,000	15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future		7.30	Put		2.00000	0,000	15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future		7.20	Call		235.00000	251,000	15.31	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future		7.20	Put		0.00000	0,000	15.31	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future				7.52450	7.53890		13.96	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.10	Call		502.00000	490,000	14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.10	Put		63.00000	66,000	14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Call		463.00000	451,000	14.57	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.15	Put		74.00000	77,000	14.57	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Call		542.00000	530,000	14.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future		7.05	Put		53.00000	56,000	14.75	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future				7.63900	7.65540		14.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Call		323.00000	312,000	14.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.65	Put		318.00000	323,000	14.48	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Call		303.00000	292,000	14.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.70	Put		348.00000	353,000	14.62	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Call		346.00000	336,000	14.44	0.00	0	0.00
CHF / ROn	19/09/2011	Foreign Exchange Future		7.60	Put		291.00000	297,000	14.44	0.00	0	0.00
CRD1 On	05/05/2011	Index Future				154.23100	153.90400			0.00	0	2.00
CRD1 On	04/08/2011	Index Future				156.35200	156.02000			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			340.76800	339.85400			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		91,460.00000	82,320,000		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		91,560.00000	82,420,000		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		91,360.00000	82,220,000		0.00	0	0.00
GOVI	On	04/08/2011	GOVI			345.62400	344.69400			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		33,060.00000	23,760,000		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		33,160.00000	23,860,000		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		32,960.00000	23,660,000		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			150.52600	150.54100			1,505,260.00	1	61.00
IGOV	On	04/08/2011	Index Future			152.67100	152.68500			0.00	0	0.00
ILBI	On	05/05/2011	Index Future			407.20700	407.21900			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			5.57700	5.58100				0.00	0	6,040.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.61600	5.61900				0.00	1	2,001.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.64200	5.64900				0.00	0	3,001.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.66200	5.68400				0.00	0	3,890.00
JIBAR FOn	20/07/2011	Jibar Tradeable Future			5.70400	5.75000				0.00	0	2,000.00
JIBAR FOn	17/08/2011	Jibar Tradeable Future			5.76600	5.82200				0.00	0	0.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.85600	5.94400				0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.44600	6.52600				0.00	140	5,390.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.99000	7.05400				0.00	0	1,090.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			7.49700	7.58900				0.00	0	2,890.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.90500	7.98600				0.00	300	44,710.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			8.30000	8.38000				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			332.14600	331.20900			0.00	0	3.00
OTH1	On	04/08/2011	Index Future			336.87900	335.92600			0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.90200	7.95000		4.50	122,291.79	1	2,405.00
R157	On	05/05/2011	Bond Future	7.75	Call		496.00000	546,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,312.00000	1,167,000	4.44	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		573.00000	630,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,185.00000	1,046,000	4.45	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		427.00000	471,000	4.43	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,449.00000	1,297,000	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		364.00000	402,000	4.42	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,591.00000	1,434,000	4.42	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.06600	8.11900		4.50	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		500.00000	541,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,894.00000	2,732,000	4.37	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		552.00000	596,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,750.00000	2,592,000	4.38	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		452.00000	490,000	4.36	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		3,042.00000	2,877,000	4.36	0.00	0	0.00
R157	On	03/11/2011	Bond Future			8.25000	8.30700		4.75	0.00	0	3,694.00
R157	On	03/11/2011	Bond Future	8.25	Call		1,715.00000	1,805,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.25	Put		1,919.00000	1,805,000	4.75	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Call		1,807.00000	1,901,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.30	Put		1,832.00000	1,722,000	4.77	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Call		1,626.00000	1,713,000	4.74	0.00	0	0.00
R157	On	03/11/2011	Bond Future	8.20	Put		2,010.00000	1,893,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future			8.45300	8.51400		4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Call		2,142.00000	2,237,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		2,189.00000	2,080,000	4.75	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		2,232.00000	2,329,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		2,112.00000	2,005,000	4.77	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		2,056.00000	2,148,000	4.74	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		2,270.00000	2,158,000	4.74	0.00	0	0.00
R186	On	05/05/2011	Bond Future			9.01500	9.04200		12.25	0.00	0	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		1,120.00000	1,145,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,798.00000	3,579,000	12.13	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		1,273.00000	1,304,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		3,485.00000	3,273,000	12.15	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		980.00000	1,000,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		4,126.00000	3,902,000	12.10	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		10,078.00000	9,833,000	11.83	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		79.00000	77,000	11.83	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			9.11800	9.14600		12.75	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		888.00000	911,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		9,229.00000	9,005,000	12.36	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		979.00000	1,004,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		8,831.00000	8,609,000	12.38	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		804.00000	825,000	12.33	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		9,638.00000	9,411,000	12.33	0.00	0	0.00
R186	On	03/11/2011	Bond Future			9.22200	9.25000		12.75	0.00	0	12,982.00
R186	On	03/11/2011	Bond Future	9.00	Call		3,649.00000	3,729,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.00	Put		5,843.00000	5,680,000	12.61	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Call		3,843.00000	3,927,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	9.05	Put		5,593.00000	5,434,000	12.63	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Call		3,461.00000	3,537,000	12.58	0.00	0	0.00
R186	On	03/11/2011	Bond Future	8.95	Put		6,101.00000	5,935,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future			9.32600	9.35500		12.75	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Call		3,936.00000	4,019,000	12.60	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		7,006.00000	6,842,000	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		4,121.00000	4,208,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		6,751.00000	6,592,000	12.63	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		3,755.00000	3,835,000	12.56	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		7,267.00000	7,101,000	12.56	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.48000	7.50300		4.00	0.00	0	484.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,136.00000	1,170,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		351.00000	312,000	4.06	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,247.00000	1,285,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		304.00000	269,000	4.07	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,030.00000	1,061,000	4.05	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		404.00000	361,000	4.05	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.63000	7.65500		4.00	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		533.00000	548,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,747.00000	1,688,000	3.88	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		585.00000	601,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,648.00000	1,590,000	3.89	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		484.00000	498,000	3.87	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,849.00000	1,789,000	3.87	0.00	0	0.00
R201	On	03/11/2011	Bond Future			7.79800	7.82500		3.75	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Call		1,551.00000	1,585,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.00	Put		1,069.00000	1,028,000	3.82	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Call		1,632.00000	1,668,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	8.05	Put		1,012.00000	974,000	3.83	0.00	0	0.00
R201	On	03/11/2011	Bond Future	7.95	Call		1,471.00000	1,504,000	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		1,126.00000	1,085,000	3.80	0.00	0	0.00
R201	On	02/02/2012	Bond Future			7.98000	8.00900		4.00	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Call		1,904.00000	1,939,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		1,292.00000	1,253,000	4.07	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		1,979.00000	2,016,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		1,240.00000	1,203,000	4.08	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		1,829.00000	1,863,000	4.05	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		1,343.00000	1,303,000	4.05	0.00	0	0.00
R202	On	05/05/2011	Bond Future			0.29400	0.28500			0.00	0	10,489.00
R202	On	05/05/2011	Bond Future	2.05	Call		43,958.00000	43,691,000		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		44,986.00000	44,719,000		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		42,919.00000	42,652,000		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			8.54200	8.59500		7.00	0.00	0	516.00
R203	On	05/05/2011	Bond Future	8.25	Call		441.00000	488,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,103.00000	1,897,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		511.00000	566,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,930.00000	1,732,000	6.92	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		378.00000	419,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,284.00000	2,072,000	6.89	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.68800	8.74400		7.00	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		540.00000	585,000	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		4,026.00000	3,814,000	6.79	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		595.00000	644,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,842.00000	3,634,000	6.81	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		486.00000	527,000	6.76	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		4,212.00000	3,996,000	6.76	0.00	0	0.00
R203	On	03/11/2011	Bond Future			8.84400	8.90300		7.25	0.00	0	1,416.00
R203	On	03/11/2011	Bond Future	8.50	Call		1,491.00000	1,581,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.50	Put		3,287.00000	3,116,000	7.15	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Call		1,582.00000	1,675,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.55	Put		3,153.00000	2,985,000	7.17	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Call		1,404.00000	1,490,000	7.12	0.00	0	0.00
R203	On	03/11/2011	Bond Future	8.45	Put		3,425.00000	3,251,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future			9.01000	9.07200		7.25	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Call		2,080.00000	2,183,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		3,452.00000	3,292,000	7.14	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		2,177.00000	2,283,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		3,334.00000	3,178,000	7.16	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		1,986.00000	2,086,000	7.12	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		3,573.00000	3,411,000	7.12	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.73700	8.79000		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		594.00000	656,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,152.00000	1,932,000	7.91	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		682.00000	752,000	7.92	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,969.00000	1,757,000	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	568,000	7.89	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,345.00000	2,116,000	7.89	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.87500	8.93000		8.50	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		453.00000	491,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		5,396.00000	5,150,000	8.20	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		502.00000	543,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		5,171.00000	4,928,000	8.22	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		409.00000	443,000	8.18	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,627.00000	5,377,000	8.18	0.00	0	0.00
R204	On	03/11/2011	Bond Future			9.01700	9.07600		8.50	0.00	0	1,876.00
R204	On	03/11/2011	Bond Future	8.75	Call		1,911.00000	2,019,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.75	Put		3,552.00000	3,366,000	8.39	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Call		2,019.00000	2,131,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.80	Put		3,406.00000	3,224,000	8.41	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Call		1,807.00000	1,911,000	8.37	0.00	0	0.00
R204	On	03/11/2011	Bond Future	8.70	Put		3,703.00000	3,512,000	8.37	0.00	0	0.00
R204	On	02/02/2012	Bond Future			9.16500	9.22600		8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Call		2,551.00000	2,674,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		3,646.00000	3,475,000	8.50	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		2,665.00000	2,792,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		3,517.00000	3,350,000	8.52	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		2,440.00000	2,559,000	8.48	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		3,780.00000	3,605,000	8.48	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.14600	7.20100		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		932.00000	1,020,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		214.00000	169,000	3.09	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,021.00000	1,113,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		183.00000	142,000	3.10	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		845.00000	928,000	3.07	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		246.00000	197,000	3.07	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.30900	7.37100		3.00	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		405.00000	445,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,223.00000	1,127,000	2.91	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		446.00000	489,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,153.00000	1,060,000	2.93	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		368.00000	405,000	2.90	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,296.00000	1,197,000	2.90	0.00	0	0.00
R206	On	03/11/2011	Bond Future			7.49100	7.56000		2.75	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Call		1,117.00000	1,190,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.75	Put		742.00000	678,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Call		1,176.00000	1,252,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.80	Put		702.00000	641,000	2.80	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Call		1,059.00000	1,131,000	2.79	0.00	0	0.00
R206	On	03/11/2011	Bond Future	7.70	Put		782.00000	717,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future			7.70300	7.78100		2.75	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		1,258.00000	1,332,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		873.00000	810,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		1,311.00000	1,386,000	2.80	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		839.00000	776,000	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		1,207.00000	1,279,000	2.79	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		910.00000	844,000	2.79	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.80700	8.84900		9.25	0.00	0	1,020.00
R207	On	05/05/2011	Bond Future	8.50	Call		567.00000	604,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,550.00000	2,351,000	9.16	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		651.00000	694,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,346.00000	2,154,000	9.18	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		491.00000	523,000	9.14	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,762.00000	2,559,000	9.14	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.93500	8.97900		9.75	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		754.00000	796,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,838.00000	4,640,000	9.54	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		825.00000	870,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,621.00000	4,426,000	9.56	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		690.00000	728,000	9.52	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		5,062.00000	4,860,000	9.52	0.00	0	0.00
R207	On	03/11/2011	Bond Future			9.06200	9.10800		9.50	0.00	0	600.00
R207	On	03/11/2011	Bond Future	8.75	Call		1,942.00000	2,025,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.75	Put		3,864.00000	3,703,000	9.40	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Call		2,052.00000	2,139,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.80	Put		3,702.00000	3,545,000	9.42	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Call		1,835.00000	1,915,000	9.37	0.00	0	0.00
R207	On	03/11/2011	Bond Future	8.70	Put		4,029.00000	3,865,000	9.37	0.00	0	0.00
R207	On	02/02/2012	Bond Future			9.19400	9.24200		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		2,645.00000	2,744,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		3,901.00000	3,752,000	9.50	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		2,764.00000	2,867,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		3,759.00000	3,614,000	9.52	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		2,529.00000	2,625,000	9.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		4,047.00000	3,896,000	9.48	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.85500	8.90700		10.50	0.00	0	190.00
R208	On	05/05/2011	Bond Future	8.50	Call		519.00000	568,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,958.00000	2,700,000	10.40	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		598.00000	654,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,732.00000	2,482,000	10.42	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		447.00000	490,000	10.38	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		3,191.00000	2,928,000	10.38	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.96900	9.02300		10.50	0.00	0	120.00
R208	On	04/08/2011	Bond Future	8.25	Call		712.00000	766,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		5,304.00000	5,047,000	10.19	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		781.00000	839,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		5,066.00000	4,814,000	10.21	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		648.00000	698,000	10.17	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		5,548.00000	5,287,000	10.17	0.00	0	0.00
R208	On	03/11/2011	Bond Future			9.08700	9.14300		10.75	0.00	0	5,604.00
R208	On	03/11/2011	Bond Future	8.75	Call		1,984.00000	2,094,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.75	Put		4,224.00000	4,019,000	10.63	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.80	Call		2,098.00000	2,212,000	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		4,049.00000	3,848,000	10.65	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Call		1,874.00000	1,979,000	10.61	0.00	0	0.00
R208	On	03/11/2011	Bond Future	8.70	Put		4,404.00000	4,194,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future			9.20600	9.26500		10.75	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Call		2,837.00000	2,970,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		4,302.00000	4,111,000	10.61	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		2,964.00000	3,101,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		4,150.00000	3,963,000	10.63	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		2,713.00000	2,842,000	10.58	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		4,458.00000	4,263,000	10.58	0.00	0	0.00
R209	On	05/05/2011	Bond Future			9.09300	9.11900		16.25	0.00	0	21,100.00
R209	On	05/05/2011	Bond Future	8.50	Call		345.00000	345,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		5,252.00000	5,056,000	15.91	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		409.00000	411,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		4,900.00000	4,706,000	15.94	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		289.00000	289,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		5,616.00000	5,420,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			9.17200	9.20000		16.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		1,098.00000	1,126,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		6,602.00000	6,422,000	16.11	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		1,200.00000	1,231,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		6,289.00000	6,112,000	16.15	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		1,003.00000	1,029,000	16.08	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		6,926.00000	6,744,000	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		7,148.00000	7,292,000	17.58	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		961.00000	897,000	17.58	0.00	0	0.00
R209	On	03/11/2011	Bond Future			9.25200	9.28100		17.00	0.00	0	1,033.00
R209	On	03/11/2011	Bond Future	8.75	Call		2,223.00000	2,279,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.75	Put		6,276.00000	6,120,000	16.59	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Call		2,361.00000	2,419,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.80	Put		6,016.00000	5,862,000	16.63	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Call		2,093.00000	2,145,000	16.56	0.00	0	0.00
R209	On	03/11/2011	Bond Future	8.70	Put		6,546.00000	6,386,000	16.56	0.00	0	0.00
R209	On	02/02/2012	Bond Future			9.33200	9.36100		16.75	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,407.00000	3,479,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		6,083.00000	5,946,000	16.55	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,565.00000	3,639,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		5,861.00000	5,726,000	16.59	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		3,253.00000	3,323,000	16.50	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		6,313.00000	6,174,000	16.50	0.00	0	0.00
R211	On	05/05/2011	Bond Future			1.60900	1.62800			0.00	0	539.00
R211	On	05/05/2011	Bond Future	2.14	Call		2,819.00000	2,926,000		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		3,090.00000	3,196,000		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		2,548.00000	2,654,000		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			2.40200	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	1,468,000		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	983,000		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	1,956,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			9.14100	9.15200			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		9,664.00000	9,580,000		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		9,210.00000	9,125,000		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		10,123.00000	10,038,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			9.22900	9.24100			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		10,303.00000	10,212,000		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		9,851.00000	9,760,000		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		10,759.00000	10,668,000		0.00	0	0.00
R213	On	03/11/2011	Bond Future			9.31900	9.33100			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		4,516.00000	4,426,000		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		4,112.00000	4,023,000		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		4,922.00000	4,833,000		0.00	0	0.00
R213	On	02/02/2012	Bond Future			9.41200	9.42400			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		3,203.00000	3,115,000		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		2,815.00000	2,727,000		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		3,594.00000	3,506,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,715.07000	13,756.65000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,567.00000	1,151,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		1,566.00000	1,151,000	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		1,567.00000	1,151,000	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			13,916.27000	13,941.30000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		4,413.00000	4,163,000		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		4,413.00000	4,163,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		4,413.00000	4,163,000		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			336.54100	335.62000				0.00	0	100.00
TRT1	On	04/08/2011	Index Future			341.16900	340.23400				0.00	0	0.00
YUAN/FO	n	14/03/2011	Foreign Exchange Future			1.05160	1.05200		13.28		0.00	0	0.00
YUAN/FO	n	14/03/2011	Foreign Exchange Future	1.05	Call		53.00000	16,000	13.00		0.00	0	0.00
YUAN/FO	n	14/03/2011	Foreign Exchange Future	1.05	Put		33.00000	0,000	13.00		0.00	0	0.00
YUAN/FO	n	14/03/2011	Foreign Exchange Future	1.10	Call		0.00000	0,000	13.00		0.00	0	0.00
YUAN/FO	n	14/03/2011	Foreign Exchange Future	1.10	Put		480.00000	484,000	13.00		0.00	0	0.00
YUAN/FO	n	14/03/2011	Foreign Exchange Future	1.00	Call		520.00000	516,000	13.00		0.00	0	0.00
YUAN/FO	n	14/03/2011	Foreign Exchange Future	1.00	Put		0.00000	0,000	13.00		0.00	0	0.00
YUAN/FO	n	13/06/2011	Foreign Exchange Future			1.06180	1.06910		13.44		0.00	0	0.00
YUAN/FO	n	13/06/2011	Foreign Exchange Future	1.05	Call		393.00000	346,000	13.44		0.00	0	0.00
YUAN/FO	n	13/06/2011	Foreign Exchange Future	1.05	Put		202.00000	228,000	13.44		0.00	0	0.00
YUAN/FO	n	13/06/2011	Foreign Exchange Future	1.10	Call		190.00000	163,000	14.80		0.00	0	0.00
YUAN/FO	n	13/06/2011	Foreign Exchange Future	1.10	Put		499.00000	545,000	14.80		0.00	0	0.00
YUAN/FO	n	13/06/2011	Foreign Exchange Future	1.00	Call		747.00000	683,000	13.06		0.00	0	0.00
YUAN/FO	n	13/06/2011	Foreign Exchange Future	1.00	Put		56.00000	65,000	13.06		0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future			1.08070	1.08810		13.80		0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Call		405.00000	371,000	14.74		0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.10	Put		524.00000	564,000	14.74		0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Call		257.00000	234,000	15.85		0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.15	Put		876.00000	927,000	15.85		0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Call		641.00000	593,000	13.80		0.00	0	0.00
YUAN/FO	n	19/09/2011	Foreign Exchange Future	1.05	Put		260.00000	286,000	13.80		0.00	0	0.00
<b>Total for Derivatives :</b>										<b>1,569,360,056.19</b>	<b>296,954</b>	<b>1,316,389.00</b>	

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.88000	5.95500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.82500	7.87000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.96000	8.98500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			212.69681	212.67669			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			229.53304	229.50338			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.41000	7.43000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.63000	2.62000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.47000	8.52000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.66500	8.71500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.07500	7.12500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.74000	8.78000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.79500	8.84500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			9.05000	9.07500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.68000	2.68000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.13000	2.15000			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			2.67000	2.64000			0.00	0	0.00
R213 On 28/02/2031 Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>						<b>1,569,360,056.19</b>	<b>296,954</b>	<b>1,316,389.00</b>	