



Daily MTM Report

Daily summary for: 29/12/2010

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			6.74290	6.75320		13.81	14,369,119.90	2,131	288,057.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		14.00000	10,000	21.09	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,261.00000	1,267,000	21.09	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		13.00000	9,000	21.39	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,310.00000	1,316,000	21.39	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		15.00000	11,000	20.80	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,212.00000	1,218,000	20.80	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,754.00000	1,762,000	24.01	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		7.00000	5,000	24.01	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,747.00000	3,757,000	29.22	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.22	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		595.00000	600,000	17.02	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		48.00000	43,000	17.02	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,655.00000	1,663,000	23.43	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		8.00000	6,000	23.43	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		779.00000	784,000	18.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		32.00000	27,000	18.18	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		826.00000	831,000	18.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		29.00000	24,000	18.47	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		873.00000	879,000	18.76	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		26.00000	22,000	18.76	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		551.00000	555,000	16.72	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		54.00000	48,000	16.72	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		422.00000	426,000	15.85	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		75.00000	69,000	15.85	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		686.00000	691,000	17.60	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		39.00000	34,000	17.60	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		464.00000	468,000	16.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		67.00000	61,000	16.14	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		640.00000	645,000	17.31	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		43.00000	38,000	17.31	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		60.00000	54,000	16.43	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		507.00000	511,000	16.43	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		232.00000	235,000	14.39	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		135.00000	128,000	14.39	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.82900	6.83910		14.41	245,844.00	36	59,514.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		116.00000	111,000	17.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		727.00000	732,000	17.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		109.00000	104,000	17.60	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		770.00000	775,000	17.60	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		123.00000	118,000	17.14	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		684.00000	689,000	17.14	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		345.00000	334,000	14.54	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		206.00000	205,000	14.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			6.92070	6.93050		14.67	6,920.70	1	9,785.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		115.00000	109,000	18.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,235.00000	1,238,000	18.75	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		110.00000	105,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,280.00000	1,284,000	18.93	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		120.00000	114,000	18.58	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,190.00000	1,193,000	18.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.00710	7.01780		15.14	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		313.00000	307,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		645.00000	650,000	16.23	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		299.00000	293,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		681.00000	686,000	16.38	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		326.00000	320,000	16.07	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		608.00000	613,000	16.07	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			8.99580	9.00530		19.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,489.00000	1,478,000	19.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,684.00000	1,682,000	19.67	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,474.00000	1,463,000	19.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,719.00000	1,717,000	19.73	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,503.00000	1,493,000	19.62	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,648.00000	1,647,000	19.62	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.74290	6.75320		13.81	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		9,441.00000	8,818,000	15.27	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		34,121.00000	34,528,000	15.27	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		8,400.00000	7,787,000	15.56	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		38,080.00000	38,497,000	15.56	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		10,624.00000	9,993,000	14.98	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		30,304.00000	30,703,000	14.98	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.82900	6.83910		14.41	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		19,813.00000	19,292,000	15.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		40,903.00000	41,392,000	15.55	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		18,463.00000	17,948,000	15.78	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		44,553.00000	45,048,000	15.78	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		21,276.00000	20,748,000	15.32	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		37,366.00000	37,848,000	15.32	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.40200	10.38380		12.58	53,726,330.00	5,165	45,186.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		15.00000	15,000	16.26	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,431.00000	1,413,000	16.26	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		13.00000	13,000	16.39	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,479.00000	1,461,000	16.39	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		16.00000	16,000	16.13	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,382.00000	1,364,000	16.13	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		1,095.00000	1,077,000	15.34	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		29.00000	29,000	15.34	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		2,170.00000	2,152,000	18.25	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		4.00000	4,000	18.25	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,626.00000	1,608,000	16.79	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		10.00000	10,000	16.79	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.52570	10.50630		13.36	136,834.10	13	2,047.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		89.00000	91,000	16.46	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,433.00000	1,415,000	16.46	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		85.00000	86,000	16.58	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,479.00000	1,460,000	16.58	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		94.00000	95,000	16.35	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,388.00000	1,369,000	16.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.65480	10.63410		13.76	0.00	0	2,404.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		246.00000	250,000	15.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		1,112.00000	1,095,000	15.35	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		236.00000	240,000	15.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		1,152.00000	1,135,000	15.44	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		256.00000	260,000	15.26	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		1,072.00000	1,055,000	15.26	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			10.77460	10.75450		14.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		331.00000	335,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,227.00000	1,210,000	15.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		320.00000	325,000	15.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,266.00000	1,250,000	15.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		342.00000	346,000	15.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,188.00000	1,171,000	15.49	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			0.08230	0.08240		17.06	0.00	0	731.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		131.00000	127,000	19.99	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		591.00000	597,000	19.99	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		28.00000	26,000	23.68	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,488.00000	1,496,000	23.68	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		603.00000	594,000	16.82	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		63.00000	64,000	16.82	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08340	0.08350		20.60	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		361.00000	355,000	18.99	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		511.00000	515,000	18.99	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		141.00000	137,000	21.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,291.00000	1,297,000	21.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		933.00000	923,000	16.76	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		83.00000	83,000	16.76	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			8.85250	8.87450		11.22	5,860,355.00	662	18,014.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		17.00000	16,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		943.00000	964,000	14.44	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		15.00000	14,000	14.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		991.00000	1,012,000	14.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		20.00000	18,000	14.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		896.00000	916,000	14.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		663.00000	682,000	13.42	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		37.00000	34,000	13.42	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,530.00000	1,552,000	16.47	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		4.00000	4,000	16.47	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,630.00000	1,651,000	16.81	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		4.00000	3,000	16.81	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,234.00000	1,256,000	15.46	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		8.00000	8,000	15.46	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		29.00000	26,000	13.76	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		755.00000	774,000	13.76	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			8.96120	8.98330		12.12	35,844.80	4	5,920.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		104.00000	101,000	15.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		921.00000	940,000	15.17	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		98.00000	95,000	15.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		965.00000	984,000	15.35	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		111.00000	107,000	14.99	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		878.00000	896,000	14.99	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.07760	9.09880		12.40	36,310.40	4	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		222.00000	217,000	14.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		773.00000	789,000	14.05	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		211.00000	207,000	14.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		812.00000	829,000	14.19	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		233.00000	228,000	13.91	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		734.00000	750,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.18720	9.21030		12.98	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		300.00000	286,000	14.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		890.00000	899,000	14.40	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		289.00000	275,000	14.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		929.00000	938,000	14.52	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		312.00000	297,000	14.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		852.00000	860,000	14.29	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			372.98300	373.31200			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			343.79800	344.09800			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			348.83500	349.13900			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77750	6.77630		9.96	0.00	0	7,893.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		169.00000	169,000	10.37	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		93.00000	92,000	10.37	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		136.00000	136,000	9.96	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		110.00000	109,000	9.96	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		204.00000	204,000	10.77	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		78.00000	77,000	10.77	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.78530	6.78240		10.53	0.00	0	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		279.00000	280,000	11.36	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		147.00000	145,000	11.36	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		246.00000	247,000	11.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		164.00000	162,000	11.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		314.00000	315,000	11.64	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		132.00000	130,000	11.64	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78760	6.78470		10.65	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		332.00000	333,000	11.33	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		197.00000	195,000	11.33	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		299.00000	300,000	11.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		214.00000	212,000	11.10	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		366.00000	367,000	11.56	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		181.00000	179,000	11.56	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.59300	7.55420		13.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		972.00000	997,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		718.00000	704,000	12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		951.00000	976,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		747.00000	733,000	12.84	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		994.00000	1,018,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		690.00000	675,000	12.72	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.72590	6.74660		8.49	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		31.00000	25,000	10.17	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		334.00000	349,000	10.17	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		25.00000	20,000	10.42	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		378.00000	394,000	10.42	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		38.00000	32,000	9.93	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		291.00000	306,000	9.93	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.79560	6.81570		10.69	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		166.00000	154,000	10.98	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		250.00000	258,000	10.98	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		149.00000	138,000	11.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		283.00000	292,000	11.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		186.00000	173,000	10.83	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		220.00000	227,000	10.83	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.09360	7.10070		14.31	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		128.00000	125,000	14.88	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		277.00000	281,000	14.88	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		113.00000	110,000	15.06	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		312.00000	316,000	15.06	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		145.00000	141,000	14.69	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		244.00000	247,000	14.69	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.19370	7.20070		14.87	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		338.00000	334,000	14.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		237.00000	240,000	14.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		313.00000	309,000	14.84	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		262.00000	265,000	14.84	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		365.00000	360,000	14.77	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		214.00000	216,000	14.77	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.18500	153.26900			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.27500	155.35900			0.00	0	0.00
GOVI On	03/02/2011	GOVI			344.59500	344.89000			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		18,900.00000	15,950,000		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		18,800.00000	15,850,000		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		19,000.00000	16,050,000		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			349.64400	349.94200		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call	9,420.00000	6,440,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call	9,320.00000	6,340,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put	0.00000	0,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call	9,520.00000	6,540,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put	0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.43400	148.49200		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.60900	150.66700		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.78400	152.84300		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.19900	402.25000		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			5.53500	5.53100			0.00	0	5,291.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.48300	5.48600			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.46500	5.46500			0.00	0	5,790.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.46200	5.46600			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.46800	5.47100			0.00	0	1.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.47700	5.47700			0.00	0	4,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.62300	5.62100			0.00	0	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.89600	5.88600			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.18300	6.17600			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.50500	6.49100			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.82700	6.81000			0.00	1,000	41,390.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.20000	7.17500			0.00	100	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			339.12200	339.44800			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			344.09000	344.42100			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.43800	7.43100		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,141.00000	2,109,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		108.00000	107,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,331.00000	2,299,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		84.00000	83,000	4.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Call		1,955.00000	1,923,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		137.00000	136,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.54900	7.54200		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,784.00000	1,761,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		927.00000	933,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,912.00000	1,889,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		851.00000	857,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,660.00000	1,638,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,009.00000	1,016,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,540.00000	1,519,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,094.00000	1,102,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.67900	7.67100		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,288.00000	1,270,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,955.00000	1,969,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,378.00000	1,361,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,850.00000	1,864,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,200.00000	1,184,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,063.00000	2,079,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.40400	8.39600		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,926.00000	5,845,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		204.00000	202,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,342.00000	6,260,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		165.00000	162,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,516.00000	5,435,000	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		252.00000	250,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,712.00000	6,780,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		110.00000	99,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.47900	8.47100		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,822.00000	4,761,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,175.00000	2,191,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,122.00000	5,059,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,010.00000	2,024,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,530.00000	4,470,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,351.00000	2,368,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,107.00000	6,151,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,432.00000	1,399,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.56100	8.55300		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,049.00000	3,008,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,969.00000	6,004,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,253.00000	3,211,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,684.00000	5,718,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,852.00000	2,812,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,264.00000	6,300,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.22300	7.21500		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,659.00000	2,631,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		11.00000	10,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,822.00000	2,794,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		8.00000	7,000	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		2,497.00000	2,469,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		15.00000	15,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.33000	7.32200		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,796.00000	1,775,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		432.00000	436,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,913.00000	1,891,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		391.00000	394,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,683.00000	1,662,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		477.00000	482,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.46000	7.45200		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		899.00000	886,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,507.00000	1,518,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		967.00000	954,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,424.00000	1,435,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		834.00000	822,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,593.00000	1,605,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.37900	0.37900			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,553.00000	60,553,000		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		61,400.00000	61,400,000		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		59,698.00000	59,698,000		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			0.30100	0.30000			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		43,513.00000	43,483,000		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		44,541.00000	44,511,000		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		42,474.00000	42,444,000		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			8.03700	8.03000		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,508.00000	2,470,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		155.00000	152,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,723.00000	2,686,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		123.00000	122,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,297.00000	2,260,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		191.00000	189,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		927.00000	934,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		774.00000	746,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.14400	8.13600		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,946.00000	1,917,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,389.00000	1,399,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,086.00000	2,057,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,286.00000	1,296,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,810.00000	1,782,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,497.00000	1,508,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.26300	8.25600		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,540.00000	1,522,000	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		2,757.00000	2,772,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,645.00000	1,626,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,623.00000	2,637,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,440.00000	1,422,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,897.00000	2,912,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.16200	8.15500		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,238.00000	2,197,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		298.00000	297,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,461.00000	2,420,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		244.00000	243,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,022.00000	1,982,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		361.00000	360,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.26200	8.25500		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,653.00000	2,622,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,312.00000	1,319,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,825.00000	2,793,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,213.00000	1,219,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,487.00000	2,457,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,417.00000	1,426,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.37400	8.36600		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,561.00000	1,539,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,544.00000	3,565,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,670.00000	1,648,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,379.00000	3,400,000	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		1,456.00000	1,435,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,714.00000	3,736,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.85900	6.85100		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,985.00000	2,964,000	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		3,112.00000	3,091,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		0.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,858.00000	2,837,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		1.00000	1,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.96200	6.95300		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,581.00000	1,562,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		262.00000	265,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,674.00000	1,655,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		236.00000	238,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,490.00000	1,472,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		291.00000	295,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.09500	7.08500		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		772.00000	760,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		960.00000	970,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		825.00000	813,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		902.00000	912,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		720.00000	708,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,019.00000	1,029,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.24000	8.23300		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		3,196.00000	3,152,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		162.00000	160,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,451.00000	3,407,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		130.00000	128,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,947.00000	2,902,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		201.00000	198,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.33400	8.32700		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,565.00000	2,534,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,562.00000	1,571,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,738.00000	2,706,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,447.00000	1,456,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,398.00000	2,367,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,683.00000	1,693,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.43800	8.43000		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,114.00000	2,088,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,144.00000	3,163,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,247.00000	2,220,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,989.00000	3,008,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,985.00000	1,960,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,303.00000	3,324,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.25700	8.25000		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,283.00000	3,236,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		189.00000	186,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,549.00000	3,502,000	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		153.00000	150,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		3,023.00000	2,976,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		232.00000	229,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.34100	8.33300		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,671.00000	2,634,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,645.00000	1,657,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,854.00000	2,815,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,523.00000	1,534,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,495.00000	2,459,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,774.00000	1,788,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.43200	8.42400		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,247.00000	2,218,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,308.00000	3,327,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,389.00000	2,360,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,143.00000	3,163,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,109.00000	2,081,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,477.00000	3,498,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.38200	8.37400		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,253.00000	5,182,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		177.00000	174,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,602.00000	5,531,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		144.00000	141,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,908.00000	4,837,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		217.00000	215,000	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			8.43800	8.42900		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,240.00000	3,187,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,643.00000	2,666,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,469.00000	3,414,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,456.00000	2,477,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,018.00000	2,967,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,841.00000	2,866,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.49700	8.48900		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,886.00000	3,842,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,794.00000	3,817,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,104.00000	4,059,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,597.00000	3,619,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,674.00000	3,631,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,001.00000	4,025,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,353.00000	12,289,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		570.00000	573,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.96000	0.95900			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,491.00000	32,473,000		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		33,123.00000	33,105,000		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		31,853.00000	31,835,000		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			1.73300	1.73000			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		4,355.00000	4,338,000		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		4,631.00000	4,613,000		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		4,079.00000	4,061,000		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			2.48200	2.48100			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,895.00000	4,885,000		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		5,352.00000	5,343,000		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		4,435.00000	4,426,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	1,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.46000	8.45300			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		4,015.00000	4,075,000		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		3,558.00000	3,618,000		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		4,475.00000	4,535,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.52300	8.51500			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		4,525.00000	4,593,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		4,070.00000	4,138,000		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		4,983.00000	5,051,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.59000	8.58200			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		5,066.00000	5,133,000		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		4,614.00000	4,680,000		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		5,522.00000	5,589,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,075.17000	13,094.64000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		5,054.00000	5,248,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		5,054.00000	5,248,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		0.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		5,054.00000	5,248,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,242.59000	13,262.24000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		2,378.00000	2,574,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		2,378.00000	2,574,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		2,378.00000	2,574,000		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			340.39000	340.67000			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			345.03300	345.31400			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.01820	1.01920		13.27	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		138.00000	133,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		446.00000	451,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		59.00000	56,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		867.00000	874,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		347.00000	339,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		155.00000	157,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.03220	1.03330		14.63	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		334.00000	327,000	14.63	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		501.00000	505,000	14.63	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		202.00000	195,000	15.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		869.00000	873,000	15.91	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		568.00000	560,000	13.79	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		235.00000	238,000	13.79	0.00	0	0.00
Total for Derivatives :										74,417,558.90	9,116	824,364.00
<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			5.93000	5.92500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.39500	7.38500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.37500	8.36500			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			211.41456	211.36131			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.23085	226.14858			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.18500	7.17500			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			7.99500	7.98500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.12500	8.11500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.82500	6.81500			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.20500	8.19500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.22500	8.21500			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.36000	8.35000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.64000	2.64000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										74,417,558.90	9,116	824,364.00