



Daily MTM Report

Daily summary for: 11/01/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 14/03/2011 Foreign Exchange Future			6.91550	6.91310		14.07	19,612,358.00	2,836	269,414.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		6.00000	6,000	18.59	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,093.00000	1,091,000	18.59	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		5.00000	5,000	18.79	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,142.00000	1,140,000	18.79	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		7.00000	7,000	18.38	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,044.00000	1,042,000	18.38	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,589.00000	1,587,000	20.64	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		2.00000	2,000	20.64	250.00	125	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,587.00000	3,585,000	29.72	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	29.72	0.00	125	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		439.00000	437,000	15.71	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		52.00000	52,000	15.71	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,489.00000	1,487,000	20.23	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	20.23	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		615.00000	613,000	16.54	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		28.00000	28,000	16.54	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		661.00000	659,000	16.74	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		24.00000	24,000	16.74	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		708.00000	706,000	16.95	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		21.00000	21,000	16.95	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		397.00000	395,000	15.51	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		60.00000	60,000	15.51	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		281.00000	280,000	14.89	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		94.00000	95,000	14.89	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		525.00000	523,000	16.12	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		38.00000	38,000	16.12	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		318.00000	317,000	15.10	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		81.00000	82,000	15.10	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		481.00000	480,000	15.92	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		44.00000	45,000	15.92	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		70.00000	70,000	15.30	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		357.00000	355,000	15.30	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		132.00000	131,000	14.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		195.00000	196,000	14.24	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.00420	6.99380		14.70	3,046,827.00	435	59,740.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		137.00000	139,000	16.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		593.00000	585,000	16.78	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		128.00000	130,000	17.01	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		634.00000	626,000	17.01	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		147.00000	149,000	16.55	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		553.00000	545,000	16.55	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		438.00000	443,000	14.91	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		144.00000	139,000	14.91	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.09830	7.09670		14.94	0.00	0	11,973.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		132.00000	132,000	18.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,085.00000	1,084,000	18.39	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		126.00000	127,000	18.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,129.00000	1,129,000	18.57	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		138.00000	138,000	18.21	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,041.00000	1,040,000	18.21	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.18680	7.18920		15.23	143,736.00	20	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		366.00000	364,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		527.00000	527,000	15.70	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		350.00000	348,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		561.00000	561,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		383.00000	380,000	15.55	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		494.00000	493,000	15.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.18060	9.18260		19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,570.00000	1,569,000	19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,587.00000	1,588,000	19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,554.00000	1,553,000	19.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,621.00000	1,622,000	19.61	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,587.00000	1,586,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,554.00000	1,555,000	19.50	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.91550	6.91310		14.07	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		12,626.00000	12,680,000	14.48	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		21,316.00000	21,130,000	14.48	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		10,936.00000	10,980,000	14.69	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		24,626.00000	24,430,000	14.69	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		14,538.00000	14,603,000	14.28	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		18,228.00000	18,053,000	14.28	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.00420	6.99380		14.70	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		24,553.00000	24,867,000	14.93	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		30,173.00000	29,447,000	14.93	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		22,792.00000	23,085,000	15.16	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		33,412.00000	32,665,000	15.16	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		26,456.00000	26,793,000	14.70	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		27,076.00000	26,373,000	14.70	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.75170	10.74620		13.32	1,085,921.70	101	37,613.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		28.00000	27,000	16.12	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,082.00000	1,075,000	16.12	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		25.00000	25,000	16.25	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,129.00000	1,123,000	16.25	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		31.00000	30,000	15.99	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,035.00000	1,028,000	15.99	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		762.00000	755,000	15.19	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		58.00000	57,000	15.19	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,810.00000	1,804,000	18.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		6.00000	6,000	18.12	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,273.00000	1,266,000	16.66	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		19.00000	18,000	16.66	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.87790	10.86040		13.90	0.00	0	2,060.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		136.00000	139,000	16.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,126.00000	1,111,000	16.19	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		129.00000	132,000	16.30	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,169.00000	1,154,000	16.30	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		143.00000	146,000	16.07	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,083.00000	1,068,000	16.07	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.00650	11.00340		14.16	0.00	0	2,426.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		351.00000	349,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		848.00000	843,000	15.11	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		338.00000	336,000	15.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		885.00000	880,000	15.20	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		365.00000	363,000	15.01	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		812.00000	807,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.12320	11.12710		14.50	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		449.00000	446,000	15.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		972.00000	973,000	15.41	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		435.00000	432,000	15.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,008.00000	1,009,000	15.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		463.00000	460,000	15.33	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		936.00000	937,000	15.33	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			0.08310	0.08330		16.72	0.00	0	751.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		129.00000	123,000	19.67	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		499.00000	513,000	19.67	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		22.00000	21,000	23.56	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,392.00000	1,411,000	23.56	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		668.00000	650,000	17.08	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		38.00000	40,000	17.08	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08430	0.08440		20.30	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		378.00000	375,000	18.71	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		438.00000	445,000	18.71	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		140.00000	139,000	21.74	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,200.00000	1,209,000	21.74	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		999.00000	990,000	16.61	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		59.00000	60,000	16.61	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			8.93360	8.98260		12.08	187,605.60	21	19,534.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		22.00000	18,000	15.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		839.00000	884,000	15.10	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		20.00000	15,000	15.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		887.00000	931,000	15.28	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		25.00000	20,000	14.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		792.00000	836,000	14.92	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		566.00000	605,000	14.04	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		49.00000	39,000	14.04	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,422.00000	1,470,000	17.24	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		5.00000	4,000	17.24	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,521.00000	1,569,000	17.59	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		4.00000	3,000	17.59	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,128.00000	1,174,000	16.17	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		11.00000	8,000	16.17	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		38.00000	30,000	14.39	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		655.00000	696,000	14.39	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.04260	9.08260		12.75	0.00	0	5,855.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		123.00000	113,000	15.48	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		840.00000	870,000	15.48	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		116.00000	106,000	15.67	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		883.00000	913,000	15.67	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		130.00000	120,000	15.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		797.00000	827,000	15.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.15780	9.21110		12.92	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		261.00000	242,000	14.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		700.00000	734,000	14.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		249.00000	230,000	14.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		738.00000	772,000	14.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		274.00000	253,000	14.18	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		663.00000	695,000	14.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.26610	9.32610		13.41	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		338.00000	316,000	14.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		812.00000	850,000	14.72	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		325.00000	304,000	14.84	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		849.00000	888,000	14.84	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		351.00000	328,000	14.60	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		775.00000	812,000	14.60	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			374.41100	373.81700			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			345.54400	344.94900			0.00	0	1,123.00
ALBI	On	05/05/2011	Index Future			350.53900	349.93600			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.75930	6.79880		9.79	0.00	0	7,773.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		175.00000	145,000	10.23	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		76.00000	86,000	10.23	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		141.00000	113,000	9.79	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		92.00000	104,000	9.79	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		212.00000	180,000	10.67	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		63.00000	71,000	10.67	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.76780	6.79870		10.38	0.00	0	875.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		280.00000	255,000	11.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		131.00000	137,000	11.00	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		246.00000	222,000	10.69	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		147.00000	154,000	10.69	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		316.00000	290,000	11.30	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		117.00000	122,000	11.30	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.77500	6.81290		10.53	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		342.00000	313,000	11.04	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		179.00000	188,000	11.04	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		308.00000	280,000	10.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		195.00000	205,000	10.79	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		377.00000	347,000	11.30	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		164.00000	172,000	11.30	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.57800	7.58580		12.92	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		990.00000	979,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		704.00000	701,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		970.00000	957,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		734.00000	729,000	12.73	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,011.00000	1,001,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		675.00000	673,000	12.63	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.96000	6.92150		10.60	0.00	0	1,991.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		76.00000	87,000	11.07	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		205.00000	177,000	11.07	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		63.00000	72,000	11.30	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		242.00000	212,000	11.30	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		92.00000	105,000	10.83	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		171.00000	145,000	10.83	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.03220	6.98480		10.97	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		247.00000	275,000	11.26	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		162.00000	143,000	11.26	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		219.00000	245,000	11.16	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		184.00000	163,000	11.16	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		277.00000	307,000	11.36	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		142.00000	125,000	11.36	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.09110	7.11900		14.41	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		119.00000	109,000	15.03	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		250.00000	268,000	15.03	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		104.00000	95,000	15.23	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		285.00000	304,000	15.23	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		137.00000	125,000	14.82	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		218.00000	234,000	14.82	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.19000	7.21120		14.83	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		332.00000	320,000	14.79	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		221.00000	230,000	14.79	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		305.00000	295,000	14.81	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		244.00000	255,000	14.81	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		360.00000	347,000	14.77	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		199.00000	207,000	14.77	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.79000	153.65600			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.89100	155.75400			0.00	0	0.00
GOVI On	03/02/2011	GOVI			346.24500	345.68000			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		26,800.00000	32,450,000		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		26,700.00000	32,350,000		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		26,900.00000	32,550,000		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			351.25000	350.67700		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call	16,770.00000	22,500,000		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	16,670.00000	22,400,000		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	16,870.00000	22,600,000		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			148.62500	148.51800		2,972,500.00	2	8.00
IGOV	On	05/05/2011	Index Future			150.77300	150.66500		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.93900	152.82900		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.70400	402.41500		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			5.52700	5.53000			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.48700	5.49000			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.46700	5.46000			0.00	500	6,890.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.45100	5.43000			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.45100	5.43000			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.45100	5.43000			0.00	7,000	3,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.55500	5.55000			0.00	500	15,590.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.80400	5.79000			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.08900	6.09000			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.42100	6.42000			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.73900	6.73000			0.00	0	41,490.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			6.96000	6.96000			0.00	0	390.00
JN02	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On 03/02/2011	JNOTE			7.50000	7.50000			0.00	0	0.00
OTH1	On 03/02/2011	Index Future			341.38100	340.63200			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			346.31600	345.55600			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.35000	7.37100		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,327.00000	2,412,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		31.00000	24,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,532.00000	2,619,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		22.00000	17,000	4.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	03/02/2011	Bond Future	7.85	Call		2,126.00000	2,208,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		45.00000	34,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.46000	7.48300		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,871.00000	1,928,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		770.00000	732,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		2,007.00000	2,066,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		701.00000	665,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,740.00000	1,795,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		844.00000	804,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,614.00000	1,666,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		924.00000	881,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.58600	7.61100		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,345.00000	1,387,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		1,779.00000	1,723,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,440.00000	1,484,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,678.00000	1,625,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,254.00000	1,294,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		1,884.00000	1,826,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.31000	8.34100		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		6,321.00000	6,612,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		57.00000	41,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,761.00000	7,056,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		42.00000	30,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,883.00000	6,170,000	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		77.00000	57,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,113.00000	5,813,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		53.00000	60,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.38500	8.41700		11.75	0.00	0	500.00
R186	On	05/05/2011	Bond Future	8.75	Call		5,000.00000	5,197,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		1,830.00000	1,716,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,314.00000	5,518,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		1,679.00000	1,572,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,694.00000	4,884,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		1,992.00000	1,871,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		5,596.00000	5,371,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,444.00000	1,530,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.46400	8.49800		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,141.00000	3,272,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		5,539.00000	5,345,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,353.00000	3,490,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,262.00000	5,074,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,936.00000	3,061,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		5,826.00000	5,626,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.18700	7.20900		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,671.00000	2,745,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		2.00000	1,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,836.00000	2,911,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	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		2,506.00000	2,580,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		4.00000	2,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.29800	7.32100		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,756.00000	1,807,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		388.00000	365,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,874.00000	1,927,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		348.00000	327,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,641.00000	1,690,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		432.00000	407,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.42800	7.45300		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		863.00000	892,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,474.00000	1,428,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		931.00000	961,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,391.00000	1,346,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		799.00000	826,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,561.00000	1,513,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.38200	0.38100			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,494.00000	60,465,000		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		61,341.00000	61,312,000		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		59,639.00000	59,609,000		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			0.30400	0.30400			0.00	0	6,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		43,394.00000	43,394,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,422.00000	44,422,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,356.00000	42,356,000		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			7.96900	7.98600		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,632.00000	2,708,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		55.00000	44,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,864.00000	2,942,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		40.00000	32,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,404.00000	2,478,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		74.00000	61,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		649.00000	594,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		720.00000	752,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.07700	8.09400		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,979.00000	2,021,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,216.00000	1,174,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,125.00000	2,169,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,119.00000	1,079,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,837.00000	1,878,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,318.00000	1,275,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.19400	8.21200		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,567.00000	1,599,000	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		2,576.00000	2,523,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,675.00000	1,709,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,445.00000	2,394,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,464.00000	1,494,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,713.00000	2,658,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.10600	8.12700		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,244.00000	2,339,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		145.00000	120,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,487.00000	2,586,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		111.00000	90,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,010.00000	2,100,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		189.00000	159,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.20700	8.23000		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,645.00000	2,719,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,165.00000	1,112,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,821.00000	2,899,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,070.00000	1,021,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,474.00000	2,546,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,266.00000	1,211,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.31800	8.34100		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,543.00000	1,586,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,392.00000	3,312,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,654.00000	1,699,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,229.00000	3,151,000	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		1,437.00000	1,478,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,561.00000	3,478,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.79500	6.82600		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		3,051.00000	3,133,000	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		3,178.00000	3,260,000	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		2,923.00000	3,005,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		0.00000	0,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.89900	6.93400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,587.00000	1,652,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		222.00000	202,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,683.00000	1,749,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		198.00000	179,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,494.00000	1,558,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		249.00000	227,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.02800	7.06700		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		765.00000	805,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		913.00000	867,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		819.00000	861,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		857.00000	812,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		712.00000	750,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		971.00000	923,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.18500	8.21100		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		3,229.00000	3,371,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		63.00000	48,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,499.00000	3,644,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		46.00000	35,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,963.00000	3,101,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		85.00000	66,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.28000	8.30700		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,532.00000	2,620,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,412.00000	1,342,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,709.00000	2,800,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,301.00000	1,234,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,361.00000	2,445,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,529.00000	1,455,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.38300	8.41100		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,085.00000	2,153,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,007.00000	2,915,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,220.00000	2,290,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		2,854.00000	2,765,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,955.00000	2,020,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,165.00000	3,071,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.20300	8.23400		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,275.00000	3,452,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		79.00000	59,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,556.00000	3,738,000	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		58.00000	44,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,998.00000	3,169,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		105.00000	80,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.28700	8.32000		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,611.00000	2,726,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,504.00000	1,414,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,796.00000	2,917,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,385.00000	1,301,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,432.00000	2,542,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,631.00000	1,536,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.37800	8.41100		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,201.00000	2,287,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,183.00000	3,069,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,344.00000	2,434,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,020.00000	2,909,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,062.00000	2,144,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,352.00000	3,234,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.26500	8.31100		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,666.00000	6,049,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		48.00000	31,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		6,035.00000	6,422,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		34.00000	22,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		5,296.00000	5,674,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		63.00000	41,000	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			8.32000	8.36700		16.25	15,812,664.00	200	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,387.00000	3,614,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,262.00000	2,086,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,629.00000	3,866,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,088.00000	1,922,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		3,152.00000	3,370,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		2,447.00000	2,261,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.37700	8.42500		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		4,060.00000	4,279,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,430.00000	3,242,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,287.00000	4,513,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,242.00000	3,060,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,839.00000	4,050,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		3,628.00000	3,432,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,783.00000	13,151,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		462.00000	422,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.96200	0.96200			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,437.00000	32,437,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		33,069.00000	33,069,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		31,799.00000	31,799,000		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			1.72300	1.72300			0.00	0	589.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	03/02/2011	Bond Future	2.50	Call		4,396.00000	4,396,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Call		4,671.00000	4,671,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		4,119.00000	4,119,000		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			2.50600	2.49600			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,750.00000	4,653,000		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		5,207.00000	5,110,000		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		4,290.00000	4,193,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future			8.36800	8.39300			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		3,499.00000	3,282,000		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		3,042.00000	2,826,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		3,959.00000	3,743,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.42900	8.45600			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		4,024.00000	3,793,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		3,569.00000	3,339,000		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		4,482.00000	4,252,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.49500	8.52200			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		4,564.00000	4,336,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		4,111.00000	3,884,000		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		5,020.00000	4,792,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,304.88000	13,327.71000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		3.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		2,726.00000	2,952,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		3.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		2,726.00000	2,952,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		3.00000	1,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		2,726.00000	2,952,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,479.41000	13,486.44000			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		136.00000	206,000		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		136.00000	206,000		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		136.00000	206,000		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			342.18800	341.61000			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			346.86200	346.27600			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04430	1.04120		13.91	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		201.00000	214,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		289.00000	271,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		69.00000	87,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		657.00000	644,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		485.00000	508,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		73.00000	65,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.05960	1.05490		13.94	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		408.00000	430,000	13.94	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		359.00000	334,000	13.94	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		236.00000	249,000	15.07	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		687.00000	653,000	15.07	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		704.00000	736,000	13.67	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		155.00000	140,000	13.67	0.00	0	0.00
Total for Derivatives :										42,861,862.30	11,865	813,154.00
<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			5.87000	5.88500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.32000	7.34000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.29000	8.32000			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			211.63216	211.61237			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			227.43972	226.96804			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.16000	7.18000			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			7.94000	7.95500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.08000	8.10000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.77000	6.80000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.16000	8.18500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.18000	8.21000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.25000	8.29500			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			2.10000	2.10000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.70000	2.69000			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:										42,861,862.30	11,865	813,154.00