



Daily MTM Report

Daily summary for: 17/01/2011

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			6.95290	7.00580		13.90	93,182,765.80	13,402	263,169.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		7.00000	5,000	18.46	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,001.00000	1,052,000	18.46	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		6.00000	5,000	18.68	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,050.00000	1,102,000	18.68	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		8.00000	6,000	18.25	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		952.00000	1,003,000	18.25	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,496.00000	1,548,000	20.64	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		2.00000	1,000	20.64	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,494.00000	3,547,000	30.53	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.53	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		356.00000	398,000	15.42	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		62.00000	51,000	15.42	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,396.00000	1,449,000	20.20	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	20.20	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		527.00000	574,000	16.29	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		33.00000	27,000	16.29	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		572.00000	620,000	16.51	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		28.00000	23,000	16.51	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		618.00000	666,000	16.72	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		24.00000	19,000	16.72	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		317.00000	357,000	15.20	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		73.00000	60,000	15.20	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		210.00000	244,000	14.55	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		116.00000	97,000	14.55	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		439.00000	484,000	15.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		45.00000	37,000	15.85	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		243.00000	280,000	14.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		99.00000	83,000	14.77	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		397.00000	440,000	15.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		53.00000	43,000	15.64	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		85.00000	71,000	14.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		279.00000	318,000	14.98	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		90.00000	107,000	14.24	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		246.00000	210,000	14.24	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.04400	7.09740		14.60	17,610,000.00	2,500	58,889.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		156.00000	142,000	16.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		509.00000	548,000	16.48	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		145.00000	132,000	16.72	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		548.00000	588,000	16.72	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		167.00000	152,000	16.25	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	13/06/2011	Foreign Exchange Future	7.40	Put		470.00000	508,000	16.25	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		505.00000	466,000	14.84	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		108.00000	122,000	14.84	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		328.00000	361,000	15.31	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		225.00000	205,000	15.31	0.00	0	300.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.14500	7.19630		14.73	2,136,355.00	299	11,696.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		145.00000	133,000	18.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		999.00000	1,038,000	18.04	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		138.00000	127,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,042.00000	1,082,000	18.23	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		152.00000	139,000	17.86	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		956.00000	994,000	17.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.24160	7.28970		15.11	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		401.00000	378,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		461.00000	486,000	15.43	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		383.00000	362,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		493.00000	520,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		420.00000	396,000	15.27	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		430.00000	454,000	15.27	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.22270	9.27540		19.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,594.00000	1,567,000	19.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,519.00000	1,544,000	19.25	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,577.00000	1,551,000	19.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,552.00000	1,578,000	19.31	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,612.00000	1,584,000	19.20	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	14/12/2015	Foreign Exchange Future	9.15	Put		1,487.00000	1,511,000	19.20	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		6.95290			7.00580		13.90	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		7.00	Call		15,529.00000	13,145,000	14.11	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		7.00	Put		14,949.00000	17,855,000	14.11	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		7.05	Call		13,422.00000	11,299,000	14.33	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		7.05	Put		17,842.00000	21,009,000	14.33	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		6.95	Call		18,312.00000	15,239,000	13.90	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		6.95	Put		12,732.00000	14,949,000	13.90	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.04400	7.09740		14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Call		28,701.00000	25,747,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Put		23,961.00000	26,347,000	14.60	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Call		26,184.00000	23,852,000	14.84	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Put		26,444.00000	29,452,000	14.84	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Call		31,369.00000	28,271,000	14.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Put		21,629.00000	23,871,000	14.64	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.06280	11.11520		13.48	4,502,559.60	407	33,233.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		59.00000	51,000	15.52	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		744.00000	788,000	15.52	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		54.00000	46,000	15.65	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		789.00000	833,000	15.65	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		66.00000	57,000	15.38	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		701.00000	744,000	15.38	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Put		458.00000	495,000	14.57	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		123.00000	108,000	14.57	0.00	0	870.00

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	Put		1,448.00000	1,498,000	17.55	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		13.00000	11,000	17.55	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		924.00000	970,000	16.06	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		39.00000	33,000	16.06	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.19580	11.24790		13.79	100,762.20	9	2,525.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		211.00000	193,000	15.27	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		813.00000	847,000	15.27	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		200.00000	182,000	15.39	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		852.00000	886,000	15.39	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		223.00000	203,000	15.16	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		775.00000	807,000	15.16	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.33620	11.38460		14.12	0.00	0	2,406.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		487.00000	462,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		602.00000	626,000	14.49	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		469.00000	445,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		634.00000	659,000	14.58	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		506.00000	481,000	14.40	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		571.00000	595,000	14.40	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.46650	11.51050		14.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		589.00000	556,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		729.00000	740,000	14.57	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		571.00000	539,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		761.00000	773,000	14.65	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		608.00000	574,000	14.49	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		698.00000	708,000	14.49	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			0.08420	0.08470		16.50	27,870.20	331	420.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		164.00000	142,000	19.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		394.00000	422,000	19.27	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		26.00000	21,000	23.19	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,256.00000	1,301,000	23.19	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		792.00000	743,000	17.22	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		22.00000	23,000	17.22	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08540	0.08590		19.86	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		446.00000	416,000	18.37	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		356.00000	376,000	18.37	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		163.00000	150,000	21.33	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,073.00000	1,110,000	21.33	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,130.00000	1,083,000	16.49	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		40.00000	43,000	16.49	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.24740	9.35720		11.99	6,593,396.20	713	19,154.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		57.00000	39,000	14.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		500.00000	592,000	14.00	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		50.00000	34,000	14.18	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		543.00000	637,000	14.18	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		65.00000	45,000	13.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		458.00000	548,000	13.82	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		268.00000	342,000	12.90	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Call		125.00000	89,000	12.90	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,055.00000	1,161,000	16.19	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		12.00000	8,000	16.19	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,152.00000	1,259,000	16.55	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		9.00000	6,000	16.55	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		768.00000	870,000	15.09	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		25.00000	17,000	15.09	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		96.00000	68,000	13.27	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		339.00000	421,000	13.27	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.35980	9.47040		12.69	140,397.00	15	7,270.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		200.00000	170,000	14.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		530.00000	610,000	14.32	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		188.00000	160,000	14.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		568.00000	650,000	14.50	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		213.00000	182,000	14.14	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		493.00000	572,000	14.14	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.48190	9.59040		13.04	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		383.00000	342,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		443.00000	510,000	13.46	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		365.00000	326,000	13.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		475.00000	544,000	13.60	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		402.00000	359,000	13.32	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		412.00000	477,000	13.32	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.59720	9.70220		13.34	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		457.00000	417,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		555.00000	620,000	13.81	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		439.00000	401,000	13.93	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		587.00000	654,000	13.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		475.00000	434,000	13.69	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		523.00000	587,000	13.69	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			366.10900	369.35300			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			338.14400	341.01000			175,834,880.00	52	1,090.00
ALBI	On	05/05/2011	Index Future			343.03100	345.93900			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.87040	6.88510		9.71	0.00	0	7,693.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		239.00000	222,000	11.06	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		54.00000	52,000	11.06	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		200.00000	183,000	10.61	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		65.00000	63,000	10.61	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		279.00000	262,000	11.50	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		44.00000	42,000	11.50	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.88040	6.89240		10.48	0.00	0	805.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		349.00000	339,000	11.85	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		107.00000	109,000	11.85	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		312.00000	302,000	11.58	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		120.00000	122,000	11.58	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		387.00000	377,000	12.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		95.00000	97,000	12.12	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.89150	6.90100		10.66	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		406.00000	399,000	11.77	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		155.00000	158,000	11.77	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		371.00000	363,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		170.00000	172,000	11.55	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		443.00000	435,000	11.99	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		142.00000	144,000	11.99	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.66330	7.64600		12.78	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,010.00000	1,018,000	12.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		664.00000	655,000	12.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		987.00000	995,000	12.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		691.00000	682,000	12.54	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,033.00000	1,042,000	12.46	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		637.00000	629,000	12.46	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.03320	7.05530		10.89	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		120.00000	112,000	10.89	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		115.00000	129,000	10.89	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		100.00000	92,000	11.13	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		145.00000	159,000	11.13	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		149.00000	139,000	11.13	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		94.00000	106,000	11.13	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.10710	7.12930		10.77	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		334.00000	320,000	11.23	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		105.00000	113,000	11.23	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		300.00000	286,000	11.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		121.00000	129,000	11.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		370.00000	355,000	11.35	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		91.00000	98,000	11.35	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.20740	7.27940		14.33	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		182.00000	144,000	14.55	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		153.00000	187,000	14.55	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		160.00000	125,000	14.76	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		181.00000	218,000	14.76	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		211.00000	165,000	14.33	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		132.00000	158,000	14.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.30860	7.38120		14.75	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		434.00000	385,000	14.68	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		153.00000	176,000	14.68	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		404.00000	356,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		173.00000	197,000	14.70	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		466.00000	415,000	14.66	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		135.00000	156,000	14.66	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			151.96000	152.65700			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.03800	154.74400			0.00	0	0.00
GOVI On	03/02/2011	GOVI			339.07300	341.84900			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		11,510.00000	39,270,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		11,610.00000	39,370,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	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
GOVI	On	03/02/2011	GOVI	342.99	Put		11,410.00000	39,170,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			343.97400	346.79000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		22,100.00000	50,260,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		22,200.00000	50,360,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		22,000.00000	50,160,000	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			147.77200	148.18100		1,477,720.00	1	9.00
IGOV	On	05/05/2011	Index Future			149.90800	150.32300		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.06300	152.48400		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			400.41800	401.63700		68,071,060.00	17	353.00
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			5.54900	5.54400			0.00	0	7,791.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.53100	5.50900			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.54000	5.50100			0.00	0	6,990.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.57300	5.50800			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.60300	5.51800			0.00	0	2,000.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.64800	5.54800			0.00	0	3,890.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.84400	5.70700			0.00	200	15,790.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			6.21100	5.98900			0.00	0	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.52000	6.28500			0.00	0	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.84400	6.61900			0.00	0	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			7.21000	6.95300			0.00	10	41,500.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.48000	7.19000			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			332.80000	336.13100			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			337.61000	340.98900			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.70800	7.55700		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		1,563.00000	997,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		81.00000	170,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		1,754.00000	1,166,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		57.00000	125,000	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		1,378.00000	840,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		110.00000	228,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.84500	7.68300		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,361.00000	1,014,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,086.00000	1,403,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,476.00000	1,111,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		996.00000	1,295,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,251.00000	922,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,181.00000	1,516,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,146.00000	836,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,282.00000	1,635,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			8.00100	7.82600		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		981.00000	739,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,249.00000	2,681,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,059.00000	804,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,132.00000	2,551,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		906.00000	678,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,370.00000	2,816,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.67700	8.52700		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,571.00000	3,249,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		126.00000	241,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,993.00000	3,642,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		93.00000	179,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		4,156.00000	2,869,000	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		169.00000	319,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,885.00000	9,316,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		6.00000	0,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.76500	8.61000		11.75	0.00	0	500.00
R186	On	05/05/2011	Bond Future	8.75	Call		3,790.00000	2,957,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,473.00000	3,097,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,064.00000	3,196,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,282.00000	2,871,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		3,525.00000	2,727,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,676.00000	3,335,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,918.00000	8,067,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		913.00000	605,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.85700	8.69700		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,366.00000	1,852,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,638.00000	7,599,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		2,544.00000	2,003,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,327.00000	7,260,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,196.00000	1,708,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,960.00000	7,947,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.52600	7.38500		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,073.00000	1,602,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		5.00000	13,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,237.00000	1,763,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		4.00000	8,000	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		1,910.00000	1,443,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		9.00000	20,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.66500	7.51200		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,324.00000	1,022,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		568.00000	753,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,428.00000	1,114,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		514.00000	687,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,224.00000	936,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		626.00000	825,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.82600	7.66100		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		617.00000	461,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,849.00000	2,182,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		672.00000	506,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,753.00000	2,077,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		566.00000	419,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,949.00000	2,292,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.46500	0.44700			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		58,558.00000	58,035,000		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		59,405.00000	58,882,000		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		57,703.00000	57,179,000		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			0.38900	0.37000			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		41,453.00000	40,899,000		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		42,481.00000	41,927,000		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		40,414.00000	39,860,000		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			8.30600	8.16600		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,787.00000	1,187,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		122.00000	224,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,001.00000	1,378,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		89.00000	169,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,580.00000	1,009,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		162.00000	293,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,131.00000	1,646,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		290.00000	103,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.43100	8.28300		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,454.00000	1,109,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,614.00000	1,985,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,578.00000	1,215,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,495.00000	1,848,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,336.00000	1,010,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,740.00000	2,130,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.56700	8.41200		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,177.00000	925,000	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		3,126.00000	3,596,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,268.00000	1,003,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,978.00000	3,435,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,092.00000	853,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,281.00000	3,763,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.46300	8.31300		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,356.00000	764,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		311.00000	558,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,563.00000	927,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		241.00000	444,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,162.00000	619,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		395.00000	691,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.58100	8.42400		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,983.00000	1,527,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,569.00000	1,965,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,135.00000	1,658,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,450.00000	1,826,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,837.00000	1,402,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,695.00000	2,112,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.70900	8.54400		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,141.00000	875,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,070.00000	4,672,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,232.00000	951,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,888.00000	4,474,000	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		1,055.00000	803,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,259.00000	4,874,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.18100	7.01400		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,555.00000	2,116,000	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		2,682.00000	2,244,000	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		2,427.00000	1,989,000	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			7.32600	7.14200		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,204.00000	908,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		343.00000	491,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,289.00000	982,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		309.00000	445,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,122.00000	837,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		381.00000	539,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.50400	7.29900		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		538.00000	381,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,198.00000	1,490,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		582.00000	415,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,131.00000	1,413,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		496.00000	348,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,266.00000	1,568,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.55200	8.40200		8.75	924,525.00	10	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		2,173.00000	1,421,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		145.00000	274,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,423.00000	1,642,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		108.00000	208,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,931.00000	1,214,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		191.00000	355,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.66200	8.50600		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,858.00000	1,414,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,893.00000	2,341,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,007.00000	1,542,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,754.00000	2,182,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,714.00000	1,293,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,037.00000	2,509,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.78200	8.61900		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,571.00000	1,235,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,667.00000	4,238,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,684.00000	1,331,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,492.00000	4,046,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,463.00000	1,143,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,847.00000	4,434,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.57000	8.42000		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,199.00000	1,421,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		172.00000	323,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,458.00000	1,647,000	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		130.00000	247,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		1,949.00000	1,209,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		226.00000	414,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.66900	8.51300		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,921.00000	1,455,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,000.00000	2,478,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,079.00000	1,589,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,854.00000	2,308,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,771.00000	1,329,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,156.00000	2,658,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.77400	8.61200		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,669.00000	1,312,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,858.00000	4,458,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,790.00000	1,415,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,672.00000	4,255,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,553.00000	1,213,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,049.00000	4,667,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.63300	8.48800		15.25	0.00	0	22,596.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,205.00000	3,083,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		95.00000	174,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		4,562.00000	3,420,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		70.00000	129,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,852.00000	2,754,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		127.00000	231,000	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			8.69800	8.54900		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		2,514.00000	1,920,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,922.00000	3,547,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		2,720.00000	2,096,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,712.00000	3,307,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,316.00000	1,753,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,144.00000	3,800,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.76500	8.61200		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,220.00000	2,630,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,146.00000	4,791,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,419.00000	2,807,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,929.00000	4,553,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,027.00000	2,460,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,372.00000	5,040,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,368.00000	10,273,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		602.00000	743,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			1.03600	0.99700			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		31,809.00000	31,115,000		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		32,442.00000	31,747,000		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		31,172.00000	30,477,000		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			1.74800	1.74700			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		4,257.00000	4,251,000		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		4,532.00000	4,527,000		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		3,980.00000	3,975,000		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			2.52800	2.52800			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,440.00000	4,440,000		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		4,898.00000	4,898,000		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		3,981.00000	3,981,000		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			8.74600	8.59600			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		5,227.00000	6,470,000		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		4,770.00000	6,013,000		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		5,687.00000	6,930,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.81800	8.66400			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		5,771.00000	7,030,000		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		5,316.00000	6,575,000		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		6,229.00000	7,488,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.89500	8.73600			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		6,336.00000	7,617,000		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		5,883.00000	7,164,000		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		6,792.00000	8,073,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,586.59000	13,709.68000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		1,188.00000	361,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		91.00000	495,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		1,188.00000	361,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		91.00000	495,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		1,189.00000	361,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		92.00000	495,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,763.96000	13,888.25000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,883.00000	2,640,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		3,882.00000	2,640,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	1,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		3,883.00000	2,640,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRT1	On	03/02/2011	Index Future			335.08700	337.82700			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			339.66900	342.44500			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.05400	1.06270		13.53	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		290.00000	251,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		163.00000	211,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		115.00000	99,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		488.00000	559,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		652.00000	581,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		25.00000	41,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.06910	1.07800		13.75	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		524.00000	472,000	13.75	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		244.00000	281,000	13.75	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		304.00000	272,000	14.88	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		524.00000	581,000	14.88	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		872.00000	802,000	13.53	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		92.00000	111,000	13.53	0.00	0	0.00
Total for Derivatives :										370,602,291.00	17,966	803,734.00
<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			6.24000	6.08500			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.68000	7.53000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.66000	8.51000			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			211.62128	211.64458			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.51440	227.58724			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.50000	7.36000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.74000	2.72000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.28000	8.14000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.44000	8.29000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.15500	6.99000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.53000	8.38000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.55000	8.40000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.62000	8.47500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71500	2.67500			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			2.72000	2.72000			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:										370,602,291.00	17,966	803,734.00