



Daily MTM Report

Daily summary for: 19/01/2011

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			7.01310	6.94680		13.60	75,460,956.00	10,760	273,959.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		5.00000	6,000	18.06	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,058.00000	993,000	18.06	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		4.00000	5,000	18.28	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,107.00000	1,042,000	18.28	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		6.00000	7,000	17.84	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,009.00000	944,000	17.84	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,554.00000	1,488,000	20.29	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		1.00000	1,000	20.29	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,553.00000	3,487,000	30.46	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	30.46	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		403.00000	346,000	14.94	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		50.00000	59,000	14.94	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,455.00000	1,389,000	19.85	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		2.00000	2,000	19.85	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		579.00000	517,000	15.83	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		26.00000	30,000	15.83	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		625.00000	562,000	16.05	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		22.00000	25,000	16.05	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		672.00000	609,000	16.28	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		19.00000	22,000	16.28	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		362.00000	307,000	14.71	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		59.00000	70,000	14.71	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		248.00000	200,000	14.04	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		95.00000	113,000	14.04	0.00	0	3,280.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		489.00000	429,000	15.38	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		36.00000	42,000	15.38	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		284.00000	233,000	14.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		81.00000	96,000	14.27	0.00	0	600.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		445.00000	387,000	15.16	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		42.00000	50,000	15.16	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		69.00000	82,000	14.49	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		322.00000	269,000	14.49	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		110.00000	83,000	14.14	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		207.00000	246,000	14.14	0.00	0	8,500.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.10410	7.03750		14.32	34,078,367.70	4,797	58,829.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		139.00000	151,000	15.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		552.00000	497,000	15.96	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		129.00000	140,000	16.20	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		592.00000	536,000	16.20	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		150.00000	163,000	15.73	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		513.00000	459,000	15.73	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		460.00000	506,000	14.66	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		123.00000	102,000	14.66	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Put		365.00000	317,000	14.79	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.20	Call		202.00000	221,000	14.79	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Put		0.00000	229,000	14.36	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.05	Call		0.00000	283,000	14.36	240,833.00	851	500.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.20520	7.13910		14.59	2,536,230.40	352	12,137.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		133.00000	140,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,044.00000	985,000	17.69	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		127.00000	133,000	17.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,088.00000	1,028,000	17.88	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		139.00000	146,000	17.51	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,000.00000	941,000	17.51	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.30250	7.23680		14.94	2,541,270.00	348	190.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		377.00000	398,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		490.00000	446,000	15.09	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		360.00000	380,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		523.00000	478,000	15.25	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		395.00000	417,000	14.94	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		458.00000	415,000	14.94	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.28560	9.21790		18.97	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,541.00000	1,572,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,523.00000	1,486,000	18.86	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,525.00000	1,555,000	18.92	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	9.25	Put		1,557.00000	1,519,000	18.92	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,558.00000	1,589,000	18.80	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,490.00000	1,453,000	18.80	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future				7.01310	6.94680		13.60	701,310.00	100	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		7.00	Call		12,887.00000	15,283,000	13.60	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		7.00	Put		18,207.00000	13,973,000	13.60	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		7.05	Call		11,071.00000	13,139,000	13.82	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		7.05	Put		21,391.00000	16,829,000	13.82	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		6.95	Call		14,951.00000	18,130,000	13.78	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future		6.95	Put		15,271.00000	11,820,000	13.78	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future				7.10410	7.03750		14.32	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Call		25,407.00000	28,344,000	14.36	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.05	Put		26,657.00000	22,934,000	14.36	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Call		23,524.00000	25,769,000	14.32	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.10	Put		29,774.00000	25,359,000	14.32	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Call		27,897.00000	31,075,000	14.40	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future		7.00	Put		24,147.00000	20,665,000	14.40	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.20120	11.11270		13.50	2,990,720.40	267	33,089.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		56.00000	68,000	15.15	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		743.00000	667,000	15.15	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		51.00000	61,000	15.29	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		788.00000	710,000	15.29	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		63.00000	76,000	15.01	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		700.00000	625,000	15.01	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	11.45	Put		456.00000	391,000	14.19	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.45	Call		119.00000	142,000	14.19	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Put		1,448.00000	1,363,000	17.20	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		11.00000	14,000	17.20	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		924.00000	843,000	15.70	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		37.00000	44,000	15.70	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			11.33430	11.24500		13.73	464,706.30	41	2,485.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		204.00000	224,000	14.88	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		809.00000	740,000	14.88	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		193.00000	212,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		848.00000	778,000	15.00	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		215.00000	236,000	14.77	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		770.00000	702,000	14.77	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.47570	11.38710		14.09	172,135.50	15	2,391.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		481.00000	518,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		594.00000	542,000	14.18	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		463.00000	498,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		626.00000	572,000	14.27	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		501.00000	538,000	14.09	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		564.00000	512,000	14.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.60820	11.51930		14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		577.00000	616,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		708.00000	658,000	14.37	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		559.00000	597,000	14.45	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		740.00000	689,000	14.45	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	11.60	Call		596.00000	636,000	14.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		677.00000	628,000	14.29	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future			0.08540	0.08420		16.67	854.00	10	430.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Call		140.00000	185,000	19.41	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.09	Put		420.00000	345,000	19.41	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Call		20.00000	29,000	23.41	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.10	Put		1,300.00000	1,189,000	23.41	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Call		743.00000	857,000	17.97	0.00	0	0.00
¥ / R	On	14/03/2011	Foreign Exchange Future	0.08	Put		23.00000	17,000	17.97	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future			0.08660	0.08540		20.16	0.00	0	573.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Call		416.00000	490,000	18.76	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.09	Put		376.00000	330,000	18.76	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Call		149.00000	183,000	21.65	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.10	Put		1,109.00000	1,023,000	21.65	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Call		1,083.00000	1,200,000	17.45	0.00	0	0.00
¥ / R	On	13/06/2011	Foreign Exchange Future	0.08	Put		43.00000	40,000	17.45	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.45580	9.33590		12.24	12,699,139.40	1,343	18,935.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		52.00000	73,000	13.49	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		516.00000	417,000	13.49	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		45.00000	63,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		559.00000	457,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		60.00000	83,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		474.00000	377,000	13.31	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.50	Put		281.00000	203,000	12.42	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	9.50	Call		117.00000	159,000	12.42	0.00	0	10,429.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Put		1,074.00000	958,000	15.62	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.40	Call		10.00000	14,000	15.62	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,172.00000	1,055,000	15.98	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		8.00000	11,000	15.98	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		787.00000	676,000	14.56	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		23.00000	32,000	14.56	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		89.00000	123,000	12.77	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		353.00000	267,000	12.77	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.56960	9.44800		12.65	76,556.80	8	7,278.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		192.00000	227,000	13.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		544.00000	457,000	13.52	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		180.00000	213,000	13.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		582.00000	493,000	13.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		205.00000	242,000	13.34	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		507.00000	422,000	13.34	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.69340	9.57070		12.94	0.00	0	2,364.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		376.00000	429,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		455.00000	386,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		358.00000	405,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		487.00000	412,000	12.94	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		394.00000	454,000	12.93	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		423.00000	361,000	12.93	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.81070	9.68770		13.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		448.00000	498,000	13.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		560.00000	487,000	13.18	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		431.00000	479,000	13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		593.00000	518,000	13.29	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		466.00000	522,000	13.15	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		528.00000	461,000	13.15	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			366.50300	365.08000			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			338.69600	337.41000			1,097,375,040.00	324	1,090.00
ALBI	On	05/05/2011	Index Future			343.59100	342.28600			6,871,820.00	2	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.99740	6.88530		9.37	1,434,467.00	205	7,754.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		232.00000	323,000	11.36	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		47.00000	26,000	11.36	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		193.00000	278,000	10.86	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		58.00000	31,000	10.86	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		274.00000	368,000	11.85	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		39.00000	21,000	11.85	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			7.00660	6.89510		10.05	280,264.00	40	825.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		348.00000	432,000	12.07	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		103.00000	75,000	12.07	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		311.00000	392,000	11.78	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		116.00000	85,000	11.78	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		387.00000	474,000	12.36	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		92.00000	67,000	12.36	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.01710	6.90730		10.21	0.00	0	5,790.00

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	6.65	Call		409.00000	487,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.65	Put		152.00000	120,000	11.87	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Call		373.00000	448,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		166.00000	131,000	11.64	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		446.00000	527,000	12.11	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		139.00000	110,000	12.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.75050	7.67830		12.38	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		1,023.00000	1,048,000	12.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		645.00000	598,000	12.11	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		999.00000	1,023,000	12.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		671.00000	623,000	12.14	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		1,048.00000	1,073,000	12.08	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		620.00000	573,000	12.08	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			7.05160	7.00920		10.59	211,548.00	30	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		101.00000	115,000	10.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		142.00000	113,000	10.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		83.00000	95,000	10.84	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		174.00000	143,000	10.84	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		122.00000	145,000	10.85	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		113.00000	93,000	10.85	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			7.12670	7.08380		10.47	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		303.00000	328,000	11.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		119.00000	101,000	11.02	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		271.00000	294,000	10.88	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	6.95	Put		137.00000	117,000	10.88	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		337.00000	365,000	11.16	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Put		103.00000	88,000	11.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.31030	7.26110		13.98	0.00	0	190.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		166.00000	190,000	14.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		155.00000	130,000	14.16	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		145.00000	162,000	13.98	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		184.00000	152,000	13.98	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		195.00000	221,000	14.33	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		134.00000	111,000	14.33	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.41220	7.36270		14.49	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		419.00000	448,000	14.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		156.00000	136,000	14.39	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		388.00000	415,000	14.41	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		175.00000	153,000	14.41	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		451.00000	481,000	14.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		138.00000	119,000	14.38	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.12300	151.73400			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.20400	153.80900			0.00	0	0.00
GOVI On	03/02/2011	GOVI			339.60700	338.33600			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		46,640.00000	33,930,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	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	343.01	Put	46,740.00000	34,030,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Call	0.00000	0,000		0.00	0	0.00
GOVI	On	03/02/2011	GOVI	342.99	Put	46,540.00000	33,830,000		0.00	0	0.00
GOVI	On	05/05/2011	GOVI			344.51600	343.22600		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	57,740.00000	44,840,000		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	57,840.00000	44,940,000		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	57,640.00000	44,740,000		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			147.67800	147.75300		0.00	0	9.00
IGOV	On	05/05/2011	Index Future			149.81200	149.88800		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			151.96800	152.04400		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			400.26900	400.37000		0.00	0	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

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR FOn		19/01/2011	Jibar Tradeable Future			5.55000	5.55000			0.00	0	0.00
JIBAR FOn		16/02/2011	Jibar Tradeable Future			5.51600	5.56000			0.00	0	2,500.00
JIBAR FOn		16/03/2011	Jibar Tradeable Future			5.51000	5.57000			0.00	0	6,990.00
JIBAR FOn		20/04/2011	Jibar Tradeable Future			5.53200	5.61300			0.00	0	2.00
JIBAR FOn		18/05/2011	Jibar Tradeable Future			5.57000	5.64100			0.00	0	2,000.00
JIBAR FOn		15/06/2011	Jibar Tradeable Future			5.62200	5.68400			0.00	0	3,890.00
JIBAR FOn		21/09/2011	Jibar Tradeable Future			5.84400	5.88400			0.00	0	15,790.00
JIBAR FOn		21/12/2011	Jibar Tradeable Future			6.22000	6.23600			0.00	400	5,290.00
JIBAR FOn		20/03/2012	Jibar Tradeable Future			6.53300	6.53700			0.00	0	290.00
JIBAR FOn		20/06/2012	Jibar Tradeable Future			6.85700	6.86000			0.00	0	390.00
JIBAR FOn		19/09/2012	Jibar Tradeable Future			7.22200	7.22600			0.00	0	41,500.00
JIBAR FOn		19/12/2012	Jibar Tradeable Future			7.52000	7.50000			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			333.43900	332.07400			0.00	0	3.00
OTH1	On	05/05/2011	Index Future			338.25900	336.87400			0.00	0	0.00
R157	On	03/02/2011	Bond Future			7.67200	7.75700		4.25	0.00	0	7,886.00
R157	On	03/02/2011	Bond Future	7.90	Call		830.00000	1,099,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		215.00000	116,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		988.00000	1,278,000	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	7.95	Put		159.00000	81,000	4.33	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		686.00000	930,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		285.00000	162,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.80600	7.89800		4.50	24,536,714.00	200	805.00
R157	On	05/05/2011	Bond Future	7.75	Call		914.00000	1,077,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,519.00000	1,306,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,005.00000	1,178,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,405.00000	1,203,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		828.00000	981,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,638.00000	1,415,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		747.00000	890,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,763.00000	1,530,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.95900	8.05800		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		670.00000	784,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,831.00000	2,565,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		731.00000	851,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,696.00000	2,436,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		613.00000	719,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,970.00000	2,696,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.64400	8.70200		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		3,027.00000	3,481,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		256.00000	159,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		3,416.00000	3,891,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		190.00000	114,000	11.95	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	Call		2,655.00000	3,084,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		342.00000	220,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		9,553.00000	9,002,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		0.00000	0,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.73000	8.79000		11.75	0.00	0	500.00
R186	On	05/05/2011	Bond Future	8.75	Call		2,827.00000	3,096,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		3,199.00000	2,909,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		3,060.00000	3,344,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,967.00000	2,692,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		2,603.00000	2,859,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		3,443.00000	3,140,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		8,254.00000	7,779,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		560.00000	644,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.82100	8.88300		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		1,773.00000	1,936,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		7,757.00000	7,353,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		1,919.00000	2,092,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		7,414.00000	7,020,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		1,633.00000	1,787,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		8,109.00000	7,696,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.46500	7.57500		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,441.00000	1,800,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		18.00000	4,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,600.00000	1,964,000	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	8.05	Put		11.00000	2,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,285.00000	1,638,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		28.00000	8,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.59800	7.71800		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		928.00000	1,136,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		827.00000	654,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,015.00000	1,233,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		756.00000	593,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		846.00000	1,043,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		903.00000	719,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.75400	7.88400		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		413.00000	517,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		2,306.00000	2,025,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		455.00000	566,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		2,197.00000	1,923,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		375.00000	472,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		2,419.00000	2,131,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.46600	0.46500			0.00	0	3,739.00
R202	On	03/02/2011	Bond Future	3.05	Call		58,035.00000	58,006,000		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		58,882.00000	58,853,000		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		57,179.00000	57,150,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00

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			0.39000	0.38900			0.00	0	6,500.00
R202	On	05/05/2011	Bond Future	2.05	Call		40,899.00000	40,870,000		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		41,927.00000	41,898,000		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		39,860.00000	39,831,000		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			8.25500	8.34500		6.50	0.00	0	1,404.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,031.00000	1,360,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		263.00000	142,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,213.00000	1,566,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		198.00000	102,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		863.00000	1,165,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		342.00000	194,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,807.00000	1,410,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		70.00000	122,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.37700	8.47200		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,023.00000	1,207,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		2,096.00000	1,823,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,123.00000	1,319,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,953.00000	1,692,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		928.00000	1,101,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		2,245.00000	1,961,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.51100	8.61100		6.75	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	Call		861.00000	998,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Put		3,735.00000	3,409,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		934.00000	1,079,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		3,569.00000	3,251,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		792.00000	921,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,906.00000	3,572,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.43300	8.50700		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		617.00000	821,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		656.00000	448,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		763.00000	997,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		525.00000	347,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		489.00000	664,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		806.00000	569,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.54900	8.62700		8.00	0.00	0	100.00
R204	On	05/05/2011	Bond Future	8.50	Call		1,406.00000	1,593,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		2,092.00000	1,859,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		1,531.00000	1,729,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,946.00000	1,724,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		1,287.00000	1,464,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		2,245.00000	2,001,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.67600	8.75700		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		806.00000	912,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		4,853.00000	4,536,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		878.00000	990,000	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	8.05	Put		4,651.00000	4,340,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Call		739.00000	838,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		5,061.00000	4,737,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.11500	7.22600		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,999.00000	2,289,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		1.00000	0,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,126.00000	2,417,000	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		1,871.00000	2,162,000	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			7.25300	7.37500		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		836.00000	1,011,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		536.00000	418,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		907.00000	1,090,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		488.00000	378,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		768.00000	935,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		588.00000	462,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.42200	7.55900		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		345.00000	433,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,574.00000	1,362,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		377.00000	471,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,495.00000	1,290,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		314.00000	397,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,654.00000	1,437,000	2.74	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future			8.52700	8.59600		8.75	0.00	0	800.00
R207	On	03/02/2011	Bond Future	8.75	Call		1,218.00000	1,500,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		327.00000	207,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		1,427.00000	1,732,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		250.00000	152,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		1,024.00000	1,281,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		421.00000	276,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.63600	8.70800		9.00	1,878,782.00	20	20.00
R207	On	05/05/2011	Bond Future	8.50	Call		1,296.00000	1,462,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		2,484.00000	2,241,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		1,418.00000	1,593,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		2,319.00000	2,085,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		1,182.00000	1,337,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		2,659.00000	2,405,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.75500	8.83000		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,146.00000	1,273,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		4,413.00000	4,126,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		1,237.00000	1,371,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		4,217.00000	3,937,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,058.00000	1,178,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		4,614.00000	4,320,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.55100	8.61900		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		1,191.00000	1,470,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		394.00000	255,000	9.67	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	Call		1,403.00000	1,707,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		304.00000	190,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		996.00000	1,249,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		502.00000	337,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.64800	8.72000		10.00	0.00	0	100.00
R208	On	05/05/2011	Bond Future	8.50	Call		1,320.00000	1,492,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		2,649.00000	2,389,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		1,446.00000	1,629,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		2,471.00000	2,222,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		1,201.00000	1,363,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,836.00000	2,566,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.75300	8.82700		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		1,208.00000	1,341,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		4,664.00000	4,364,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		1,306.00000	1,446,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		4,456.00000	4,162,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,114.00000	1,240,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		4,878.00000	4,571,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.59500	8.65800		15.25	47,492,796.88	607	21,989.00
R209	On	03/02/2011	Bond Future	9.00	Call		2,889.00000	3,330,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		184.00000	109,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,223.00000	3,680,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		136.00000	77,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		2,564.00000	2,986,000	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	03/02/2011	Bond Future	8.95	Put		245.00000	151,000	15.75	0.00	0	0.00
R209	On	05/05/2011	Bond Future			8.65900	8.72300		16.25	0.00	0	200.00
R209	On	05/05/2011	Bond Future	8.50	Call		1,825.00000	2,032,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,653.00000	3,343,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		1,995.00000	2,215,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		3,407.00000	3,110,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		1,663.00000	1,857,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,911.00000	3,588,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.72500	8.79100		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		2,534.00000	2,752,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,902.00000	4,594,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		2,706.00000	2,934,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,659.00000	4,360,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		2,367.00000	2,575,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		5,154.00000	4,836,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		10,089.00000	10,539,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		766.00000	689,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			1.03700	1.03600			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		31,115.00000	31,097,000		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		31,747.00000	31,729,000		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		30,477.00000	30,460,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00

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			1.78200	1.74900			0.00	0	589.00
R211	On	03/02/2011	Bond Future	2.50	Call		4,245.00000	4,054,000		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		4,521.00000	4,330,000		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		3,969.00000	3,778,000		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			2.52900	2.52800			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,440.00000	4,431,000		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	4,888,000		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	3,971,000		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			8.70200	8.76500			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		6,626.00000	6,108,000		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		6,169.00000	5,651,000		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		7,086.00000	6,568,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.77300	8.83800			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		7,191.00000	6,665,000		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	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Put		6,737.00000	6,210,000		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		7,650.00000	7,123,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.84900	8.91500			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		7,776.00000	7,249,000		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		7,323.00000	6,796,000		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		8,232.00000	7,705,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,798.43000	13,644.35000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		680.00000	1,996,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		237.00000	12,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		680.00000	1,996,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		237.00000	12,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		680.00000	1,997,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		236.00000	13,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,976.02000	13,820.75000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		3,208.00000	4,760,000		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		3,207.00000	4,760,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		3,208.00000	4,760,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		0.00000	0,000		0.00	0	0.00
TRT1	On	03/02/2011	Index Future			335.63600	334.30600			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			340.22800	338.87800			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.06430	1.05450		12.99	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		251.00000	290,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		206.00000	147,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		99.00000	110,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		554.00000	467,000	15.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		584.00000	662,000	12.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		39.00000	19,000	12.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.07920	1.06940		13.42	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		474.00000	524,000	13.42	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		280.00000	232,000	13.42	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		273.00000	299,000	14.41	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		579.00000	507,000	14.41	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		804.00000	879,000	13.36	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		110.00000	87,000	13.36	0.00	0	0.00
Total for Derivatives :										1,312,044,511.38	20,720	806,982.00
<u>i-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			6.22000	6.30000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.65000	7.73000			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	21/12/2026	Spot Bond			8.63000	8.68500			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			211.61519	211.55499			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.63314	226.54409			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.44500	7.55000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.74000	2.74000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.23500	8.32000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.41500	8.48500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.09500	7.20000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.51000	8.57500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.53500	8.60000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.58500	8.64500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.71500	2.71500			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.15000	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

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Grand Total:							1,312,044,511.38	20,720	806,982.00