



# Daily MTM Report

Daily summary for: 17/12/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 14/03/2011 Foreign Exchange Future			6.93720	6.89800		14.29	353,797.20	51	273,135.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		26.00000	26,000	20.52	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,128.00000	1,089,000	20.52	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		25.00000	24,000	20.82	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,177.00000	1,137,000	20.82	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		28.00000	28,000	20.23	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,080.00000	1,041,000	20.23	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,616.00000	1,576,000	23.49	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		14.00000	13,000	23.49	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,602.00000	3,563,000	27.52	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	27.52	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		488.00000	453,000	16.37	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		86.00000	90,000	16.37	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,518.00000	1,478,000	22.90	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		16.00000	15,000	22.90	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		661.00000	624,000	17.55	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2011	Foreign Exchange Future	7.50	Call		59.00000	61,000	17.55	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		706.00000	668,000	17.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		54.00000	55,000	17.85	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		751.00000	714,000	18.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		49.00000	51,000	18.15	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		446.00000	413,000	16.07	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		94.00000	100,000	16.07	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		329.00000	299,000	15.18	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		127.00000	136,000	15.18	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		573.00000	537,000	16.96	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		71.00000	74,000	16.96	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		367.00000	336,000	15.48	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		115.00000	123,000	15.48	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		530.00000	495,000	16.66	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		78.00000	82,000	16.66	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		104.00000	111,000	15.77	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		406.00000	374,000	15.77	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		171.00000	154,000	14.47	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		219.00000	241,000	14.47	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.02420	6.98430		14.64	41,126,691.00	5,855	58,319.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		156.00000	163,000	16.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		622.00000	589,000	16.58	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		147.00000	153,000	16.80	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		663.00000	629,000	16.80	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		166.00000	174,000	16.37	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		582.00000	550,000	16.37	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		452.00000	476,000	14.92	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		168.00000	152,000	14.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.11730	7.07730		14.79	0.00	0	9,719.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		143.00000	147,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,116.00000	1,080,000	18.09	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		137.00000	141,000	18.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,160.00000	1,124,000	18.26	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		149.00000	154,000	17.92	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,072.00000	1,037,000	17.92	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.20580	7.16550		15.28	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		375.00000	389,000	15.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		560.00000	533,000	15.74	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		360.00000	373,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		595.00000	567,000	15.89	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		392.00000	406,000	15.58	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		527.00000	500,000	15.58	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.17810	9.13840		19.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,557.00000	1,576,000	19.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,619.00000	1,598,000	19.53	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,541.00000	1,561,000	19.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,653.00000	1,633,000	19.59	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,572.00000	1,592,000	19.47	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,584.00000	1,564,000	19.47	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	14/03/2011	Foreign Exchange Future			6.93720	6.89800		14.29	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		15,657.00000	16,811,000	14.59	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		25,857.00000	23,091,000	14.59	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		14,121.00000	15,125,000	14.88	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		29,321.00000	26,405,000	14.88	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		17,369.00000	18,687,000	14.29	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		22,569.00000	19,967,000	14.29	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			7.02420	6.98430		14.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		26,351.00000	27,841,000	14.86	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		32,921.00000	30,421,000	14.86	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		24,629.00000	26,004,000	15.07	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		36,199.00000	33,584,000	15.07	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		28,204.00000	29,815,000	14.64	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		29,774.00000	27,395,000	14.64	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.75950	10.77310		13.04	5,702,535.00	530	36,643.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		48.00000	44,000	15.34	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,075.00000	1,085,000	15.34	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		44.00000	40,000	15.45	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,121.00000	1,131,000	15.45	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		52.00000	48,000	15.23	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,029.00000	1,039,000	15.23	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		766.00000	774,000	14.57	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		89.00000	83,000	14.57	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,790.00000	1,803,000	16.98	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		13.00000	12,000	16.98	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,260.00000	1,272,000	15.78	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		33.00000	31,000	15.78	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.88390	10.89850		13.66	87,071.20	8	2,005.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		164.00000	155,000	15.66	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,116.00000	1,121,000	15.66	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		157.00000	148,000	15.77	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,159.00000	1,164,000	15.77	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		172.00000	163,000	15.56	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,074.00000	1,079,000	15.56	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			11.01190	11.03160		14.00	0.00	0	2,355.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		375.00000	368,000	14.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		843.00000	856,000	14.84	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		361.00000	354,000	14.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		879.00000	892,000	14.93	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		390.00000	382,000	14.76	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		808.00000	820,000	14.76	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			11.13570	11.15500		14.24	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		472.00000	457,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		967.00000	971,000	15.01	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		457.00000	443,000	15.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,002.00000	1,007,000	15.09	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		486.00000	471,000	14.94	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		931.00000	935,000	14.94	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			0.08260	0.08230		17.73	0.00	0	731.00
¥ / R	On	14/03/2011	0.09	Call		157.00000	162,000	20.46	0.00	0	0.00
¥ / R	On	14/03/2011	0.09	Put		627.00000	602,000	20.46	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Call		40.00000	40,000	23.94	0.00	0	0.00
¥ / R	On	14/03/2011	0.10	Put		1,510.00000	1,480,000	23.94	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Call		616.00000	637,000	17.32	0.00	0	0.00
¥ / R	On	14/03/2011	0.08	Put		86.00000	77,000	17.32	0.00	0	0.00
¥ / R	On	13/06/2011			0.08380	0.08350		21.07	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Call		394.00000	404,000	19.65	0.00	0	0.00
¥ / R	On	13/06/2011	0.09	Put		544.00000	524,000	19.65	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Call		162.00000	166,000	22.34	0.00	0	0.00
¥ / R	On	13/06/2011	0.10	Put		1,312.00000	1,286,000	22.34	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Call		956.00000	979,000	17.70	0.00	0	0.00
¥ / R	On	13/06/2011	0.08	Put		106.00000	99,000	17.70	0.00	0	0.00
€ / R	On	14/03/2011			9.17200	9.20870		11.97	3,577,080.00	390	18,485.00
€ / R	On	14/03/2011	9.80	Call		70.00000	63,000	14.51	0.00	0	0.00
€ / R	On	14/03/2011	9.80	Put		661.00000	691,000	14.51	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Call		64.00000	58,000	14.72	0.00	0	0.00
€ / R	On	14/03/2011	9.85	Put		705.00000	736,000	14.72	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Call		76.00000	69,000	14.30	0.00	0	0.00
€ / R	On	14/03/2011	9.75	Put		617.00000	647,000	14.30	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Put		413.00000	439,000	13.24	0.00	0	0.00
€ / R	On	14/03/2011	9.50	Call		122.00000	111,000	13.24	0.00	0	10,429.00
€ / R	On	14/03/2011	10.40	Put		1,217.00000	1,251,000	17.06	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		26.00000	23,000	17.06	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,313.00000	1,348,000	17.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		22.00000	20,000	17.48	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		932.00000	965,000	15.78	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		41.00000	37,000	15.78	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		101.00000	92,000	13.66	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		492.00000	520,000	13.66	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.28140	9.31920		12.45	0.00	0	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		186.00000	172,000	14.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		667.00000	691,000	14.13	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		176.00000	162,000	14.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		707.00000	731,000	14.30	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		197.00000	182,000	13.96	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		628.00000	651,000	13.96	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.39750	9.43750		12.80	0.00	0	2,300.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		343.00000	329,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		556.00000	582,000	13.43	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		327.00000	314,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		590.00000	617,000	13.56	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		359.00000	344,000	13.30	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		522.00000	547,000	13.30	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.50720	9.54830		13.25	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		423.00000	403,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		675.00000	696,000	13.91	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		407.00000	388,000	14.02	0.00	0	0.00

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€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		709.00000	731,000	14.02	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		439.00000	419,000	13.80	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		641.00000	662,000	13.80	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			371.69700	371.45000			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			342.61600	342.36600			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			347.63000	347.37500			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.77250	6.77990		10.22	7,795,147.50	1,151	10,180.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		184.00000	178,000	10.60	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		104.00000	106,000	10.60	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		152.00000	146,000	10.22	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		122.00000	124,000	10.22	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		219.00000	213,000	10.98	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		89.00000	91,000	10.98	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.77780	6.78470		10.50	0.00	0	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		288.00000	277,000	11.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		153.00000	149,000	11.08	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		255.00000	244,000	10.79	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		170.00000	166,000	10.79	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		323.00000	312,000	11.37	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		138.00000	134,000	11.37	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.78120	6.78870		10.82	0.00	0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		343.00000	338,000	11.47	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		204.00000	207,000	11.47	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		310.00000	306,000	11.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		221.00000	225,000	11.25	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		377.00000	371,000	11.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		188.00000	190,000	11.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.51030	7.54280		12.90	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		966.00000	946,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		723.00000	736,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		945.00000	925,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		752.00000	765,000	12.76	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		987.00000	967,000	12.67	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		694.00000	707,000	12.67	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.85720	6.86210		9.54	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		68.00000	65,000	10.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		256.00000	258,000	10.38	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		57.00000	54,000	10.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		295.00000	297,000	10.59	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		81.00000	78,000	10.17	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		219.00000	221,000	10.17	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.92680	6.93150		11.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		236.00000	228,000	11.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		205.00000	201,000	11.15	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		211.00000	207,000	11.30	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		230.00000	230,000	11.30	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		264.00000	256,000	11.24	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		183.00000	179,000	11.24	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.18600	7.20490		14.60	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		187.00000	177,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		232.00000	241,000	14.77	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		168.00000	159,000	14.94	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		263.00000	273,000	14.94	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		209.00000	198,000	14.60	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		204.00000	212,000	14.60	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.28550	7.30470		14.97	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		412.00000	398,000	14.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		207.00000	213,000	14.80	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		384.00000	371,000	14.84	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		229.00000	236,000	14.84	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		441.00000	427,000	14.76	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		186.00000	192,000	14.76	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			152.81600	152.74100			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			154.89700	154.82000			0.00	0	0.00
GOVI On	03/02/2011	GOVI			343.46300	343.22400			0.00	0	210.00
GOVI On	03/02/2011	GOVI	343.00	Call		2,240.00000	4,630,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.00	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Call		2,140.00000	4,530,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	343.01	Put		0.00000	0,000		0.00	0	0.00
GOVI On	03/02/2011	GOVI	342.99	Call		2,340.00000	4,730,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			348.48900	348.24600		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		7,540.00000	5,110,000	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		7,640.00000	5,210,000	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		7,440.00000	5,010,000	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.53800	148.55900		0.00	0	4.00
IGOV	On	05/05/2011	Index Future			150.71200	150.73200		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.88700	152.90700		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.38200	402.46600		0.00	0	370.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200	15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300	15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500	15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500	15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200	15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700	15.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	19/01/2011	Jibar Tradeable Future			5.54500	5.51000			0.00	0	5,000.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.48000	5.48000			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.47500	5.48000			0.00	0	5,500.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.47000	5.48000			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.48000	5.48000			0.00	0	0.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.49000	5.49000			0.00	0	4,500.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.64000	5.64000			0.00	0	13,900.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.91000	5.95000			0.00	0	5,200.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.20000	6.25000			0.00	0	0.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.52000	6.56000			0.00	0	100.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.82500	6.84000			0.00	0	40,100.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.01600	6.85000			0.00	0	0.00
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			337.67400	337.37000			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			342.61500	342.30600			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.48800	7.50000		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		1,956.00000	1,988,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		225.00000	205,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,132.00000	2,165,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		187.00000	167,000	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		1,787.00000	1,815,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		271.00000	246,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.60400	7.61600		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,667.00000	1,686,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		1,116.00000	1,086,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,788.00000	1,808,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		1,032.00000	1,003,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,551.00000	1,569,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,205.00000	1,174,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,439.00000	1,456,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,299.00000	1,266,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.73900	7.75300		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,198.00000	1,213,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,184.00000	2,144,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,283.00000	1,300,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		2,073.00000	2,036,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,116.00000	1,131,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,298.00000	2,259,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.46400	8.47500		11.50	356,970,570.00	3,000	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,406.00000	5,471,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		457.00000	415,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		5,792.00000	5,861,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		388.00000	349,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,028.00000	5,088,000	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		537.00000	490,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		7,520.00000	7,408,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		145.00000	140,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.54200	8.55400		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,489.00000	4,534,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,639.00000	2,569,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		4,771.00000	4,818,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,456.00000	2,388,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,216.00000	4,258,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,834.00000	2,761,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,813.00000	6,709,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,341.00000	1,352,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.62600	8.63800		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		2,850.00000	2,876,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,571.00000	6,484,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,042.00000	3,069,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		6,274.00000	6,188,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,665.00000	2,689,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,878.00000	6,789,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.27200	7.28300		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,453.00000	2,485,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		38.00000	32,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,611.00000	2,644,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		30.00000	25,000	3.96	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	03/02/2011	Bond Future	7.95	Call		2,297.00000	2,328,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		48.00000	41,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.38300	7.39600		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,673.00000	1,695,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		546.00000	526,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,783.00000	1,806,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		498.00000	479,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,566.00000	1,587,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		597.00000	577,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.51900	7.53300		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		833.00000	844,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,683.00000	1,652,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		897.00000	909,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,596.00000	1,566,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		772.00000	783,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,773.00000	1,742,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.37600	0.37500			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,672.00000	60,642,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Call		61,519.00000	61,489,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/02/2011	Bond Future	3.00	Call		59,816.00000	59,786,000		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			0.29800	0.29700			0.00	0	6,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		43,602.00000	43,572,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,630.00000	44,600,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,563.00000	42,533,000		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			8.09700	8.10800		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,274.00000	2,303,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		316.00000	289,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,471.00000	2,503,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		267.00000	243,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,083.00000	2,109,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		372.00000	342,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,282.00000	1,230,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		734.00000	738,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.20700	8.21900		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,807.00000	1,826,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,656.00000	1,616,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		1,938.00000	1,958,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,544.00000	1,505,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,681.00000	1,698,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,774.00000	1,732,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.33100	8.34300		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,434.00000	1,447,000	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		3,060.00000	3,017,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,532.00000	1,546,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,919.00000	2,877,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,340.00000	1,352,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		3,206.00000	3,162,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.21000	8.22200		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,079.00000	2,109,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		520.00000	482,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,282.00000	2,314,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		446.00000	410,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,885.00000	1,911,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		604.00000	562,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.31300	8.32500		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,513.00000	2,538,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,557.00000	1,516,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,676.00000	2,702,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,449.00000	1,409,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,356.00000	2,379,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,672.00000	1,629,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.42700	8.44000		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,480.00000	1,495,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,858.00000	3,804,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,584.00000	1,600,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,688.00000	3,635,000	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		1,380.00000	1,395,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		4,033.00000	3,978,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.91700	6.92900		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,783.00000	2,813,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		4.00000	3,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		2,909.00000	2,940,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		3.00000	2,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,656.00000	2,687,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		5.00000	4,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			7.02700	7.04000		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,454.00000	1,472,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		346.00000	333,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,542.00000	1,561,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		315.00000	302,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,369.00000	1,387,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		381.00000	367,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.16800	7.18200		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		700.00000	710,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,102.00000	1,081,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		750.00000	760,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		1,041.00000	1,021,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		652.00000	661,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,165.00000	1,143,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.29700	8.30900		8.75	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		2,918.00000	2,959,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		338.00000	307,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,153.00000	3,197,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		286.00000	258,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,690.00000	2,727,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		398.00000	363,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.39400	8.40600		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,402.00000	2,426,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,859.00000	1,813,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,565.00000	2,590,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,734.00000	1,689,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,246.00000	2,268,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,991.00000	1,943,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.50100	8.51400		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		1,980.00000	2,000,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,485.00000	3,432,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,105.00000	2,127,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,323.00000	3,272,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,859.00000	1,878,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,653.00000	3,599,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.31900	8.32500		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,004.00000	3,015,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		383.00000	356,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,248.00000	3,262,000	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		325.00000	301,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,766.00000	2,776,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		448.00000	420,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.40500	8.41200		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,497.00000	2,505,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,958.00000	1,923,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,668.00000	2,677,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,825.00000	1,791,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,332.00000	2,339,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		2,099.00000	2,063,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.49900	8.50600		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,107.00000	2,114,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,662.00000	3,627,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,242.00000	2,249,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,491.00000	3,455,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		1,977.00000	1,983,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,840.00000	3,804,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.44000	8.45600		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		4,778.00000	4,870,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		399.00000	356,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,100.00000	5,197,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		338.00000	300,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,459.00000	4,547,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		465.00000	418,000	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			8.49800	8.51400		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,005.00000	3,052,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		3,122.00000	3,035,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,218.00000	3,268,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,919.00000	2,835,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,799.00000	2,843,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,336.00000	3,246,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.55900	8.57600		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,627.00000	3,681,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		4,257.00000	4,171,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		3,833.00000	3,888,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		4,048.00000	3,962,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,427.00000	3,478,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,476.00000	4,387,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		11,774.00000	11,888,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		713.00000	686,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.95500	3.10000			253,740.54	2	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		0.00000	32,586,000		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		0.00000	33,218,000		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		0.00000	31,948,000		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			1.75900	1.75800			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		4,193.00000	4,187,000		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		4,469.00000	4,463,000		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		3,917.00000	3,911,000		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			2.47500	2.47400			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,963.00000	4,953,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Call		5,420.00000	5,410,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/02/2011	Bond Future	2.95	Call		4,503.00000	4,493,000		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			8.51500	8.52600			0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.00	Put		4,637.00000	4,543,000		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		4,180.00000	4,087,000		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		5,097.00000	5,004,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.57900	8.59000			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		5,156.00000	5,064,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/05/2011	Bond Future	8.05	Put		4,701.00000	4,609,000		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		5,614.00000	5,522,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.64800	8.66000			0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.00	Put		5,713.00000	5,614,000		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		5,260.00000	5,161,000		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		6,169.00000	6,070,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,441.61000	13,429.83000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		64.00000	74,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		1,766.00000	1,658,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		64.00000	74,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		1,766.00000	1,658,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		64.00000	74,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		1,766.00000	1,658,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,617.19000	13,605.96000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		1,060.00000	1,172,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		1,060.00000	1,172,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		1.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		1,060.00000	1,172,000		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			339.27200	339.03200			0.00	0	100.00
TRT1	On	05/05/2011	Index Future			343.89100	343.64600			0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.04310	1.03730		14.20	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		249.00000	252,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		376.00000	321,000	14.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		128.00000	124,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		755.00000	693,000	16.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		506.00000	529,000	13.00	0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		133.00000	98,000	13.00	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.05890	1.05310		14.45	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		443.00000	470,000	14.45	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		412.00000	381,000	14.45	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		275.00000	291,000	15.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		744.00000	702,000	15.59	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		722.00000	762,000	13.99	0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		191.00000	173,000	13.99	0.00	0	0.00
<b>Total for Derivatives :</b>										<b>415,866,632.44</b>	<b>10,987</b>	<b>798,426.00</b>
<b><u>j-Bonds</u></b>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			5.97000	5.98000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.43000	7.44000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.42500	8.43500			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			211.23798	211.22428			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			225.94084	225.91777			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.22000	7.23000			0.00	0	0.00
R202	On	07/12/2033	Spot Bond			2.65000	2.65000			0.00	0	0.00
R203	On	15/09/2017	Spot Bond			8.04000	8.05000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.16000	8.17000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.87000	6.88000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.25000	8.26000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.27500	8.28000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.41000	8.42500			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.64000	2.64000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.16000	2.16000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>415,866,632.44</b>	<b>10,987</b>	<b>798,426.00</b>