



# Daily MTM Report

Daily summary for: 23/12/2010

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			6.84050	6.87240		13.85	41,268,736.50	6,033	282,172.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Call		21.00000	16,000	20.62	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.00	Put		1,149.00000	1,176,000	20.62	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Call		20.00000	15,000	20.92	0.00	0	340.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.05	Put		1,198.00000	1,225,000	20.92	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Call		23.00000	18,000	20.33	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.95	Put		1,101.00000	1,128,000	20.33	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Put		1,640.00000	1,668,000	23.57	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.50	Call		12.00000	8,000	23.57	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Put		3,628.00000	3,660,000	28.18	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	10.50	Call		0.00000	0,000	28.18	0.00	0	30,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Put		501.00000	522,000	16.50	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.30	Call		73.00000	62,000	16.50	0.00	0	29,607.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Put		1,541.00000	1,569,000	22.98	0.00	0	0.00
\$ / R On 14/03/2011 Foreign Exchange Future	8.40	Call		13.00000	9,000	22.98	0.00	0	3,000.00
\$ / R On 14/03/2011 Foreign Exchange Future	7.50	Put		677.00000	700,000	17.68	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		49.00000	40,000	17.68	0.00	0	12,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Put		723.00000	747,000	17.97	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.55	Call		45.00000	37,000	17.97	0.00	0	871.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Put		769.00000	793,000	18.27	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.60	Call		41.00000	33,000	18.27	0.00	0	3,071.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Put		459.00000	479,000	16.21	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.25	Call		81.00000	69,000	16.21	0.00	0	10,500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Put		339.00000	357,000	15.32	0.00	0	3,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.10	Call		111.00000	97,000	15.32	0.00	0	4,780.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Put		587.00000	610,000	17.09	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.40	Call		59.00000	50,000	17.09	0.00	0	65.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Put		377.00000	397,000	15.62	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.15	Call		99.00000	87,000	15.62	0.00	0	500.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Put		544.00000	566,000	16.80	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.35	Call		66.00000	56,000	16.80	0.00	0	400.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Call		89.00000	77,000	15.91	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.20	Put		417.00000	437,000	15.91	0.00	0	2,571.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Put		170.00000	183,000	13.85	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	6.85	Call		192.00000	173,000	13.85	0.00	0	3,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			6.92850	6.95970		14.44	25,434,523.50	3,671	58,663.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		143.00000	135,000	16.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		633.00000	657,000	16.90	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		135.00000	126,000	17.12	0.00	0	300.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		675.00000	698,000	17.12	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		153.00000	144,000	16.67	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		593.00000	616,000	16.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		427.00000	403,000	14.67	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		167.00000	175,000	14.67	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future			7.02110	7.05290		14.67	0.00	0	9,779.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Call		134.00000	127,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.05	Put		1,131.00000	1,156,000	18.36	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Call		129.00000	121,000	18.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.10	Put		1,176.00000	1,200,000	18.54	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Call		140.00000	132,000	18.19	0.00	0	0.00
\$ / R	On	19/09/2011	Foreign Exchange Future	8.00	Put		1,087.00000	1,111,000	18.19	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future			7.11000	7.14240		15.09	0.00	0	16.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Call		356.00000	345,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.35	Put		564.00000	585,000	15.86	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Call		341.00000	330,000	16.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.40	Put		599.00000	620,000	16.02	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Call		372.00000	360,000	15.71	0.00	0	0.00
\$ / R	On	19/12/2011	Foreign Exchange Future	7.30	Put		530.00000	550,000	15.71	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future			9.08990	9.11790		19.39	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,477.00000	1,520,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		1,559.00000	1,630,000	19.50	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,462.00000	1,504,000	19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,594.00000	1,664,000	19.55	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,493.00000	1,536,000	19.44	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		1,525.00000	1,596,000	19.44	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			6.84050	6.87240		13.85	0.00	0	125.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Call		13,766.00000	12,232,000	14.74	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.00	Put		26,526.00000	28,182,000	14.74	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Call		12,338.00000	10,892,000	15.03	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	7.05	Put		30,098.00000	31,842,000	15.03	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Call		15,370.00000	13,743,000	14.44	0.00	0	0.00
\$ / R M/On	14/03/2011	Foreign Exchange Future	6.95	Put		23,130.00000	24,693,000	14.44	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future			6.92850	6.95970		14.44	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Call		24,533.00000	23,237,000	15.11	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.05	Put		33,563.00000	35,387,000	15.11	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Call		22,885.00000	21,654,000	15.33	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.10	Put		36,915.00000	38,804,000	15.33	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Call		26,312.00000	24,946,000	14.89	0.00	0	0.00
\$ / R M/On	13/06/2011	Foreign Exchange Future	7.00	Put		30,342.00000	32,096,000	14.89	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future			10.54060	10.57070		12.58	28,786,378.60	2,731	40,101.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Call		27.00000	23,000	15.67	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.80	Put		1,256.00000	1,282,000	15.67	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Call		24.00000	21,000	15.79	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.85	Put		1,303.00000	1,330,000	15.79	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Call		29.00000	25,000	15.54	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.75	Put		1,208.00000	1,234,000	15.54	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Put		931.00000	953,000	14.80	0.00	0	0.00
£ / R On	14/03/2011	Foreign Exchange Future	11.45	Call		52.00000	44,000	14.80	0.00	0	870.00
£ / R On	14/03/2011	Foreign Exchange Future	12.55	Put		1,986.00000	2,015,000	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	12.55	Call		7.00000	6,000	17.52	0.00	0	870.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Put		1,448.00000	1,475,000	16.16	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	12.00	Call		19.00000	16,000	16.16	0.00	0	150.00
£ / R	On	13/06/2011	Foreign Exchange Future			10.66640	10.69440		13.38	21,332.80	2	2,058.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Call		121.00000	113,000	16.07	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.85	Put		1,277.00000	1,297,000	16.07	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Call		115.00000	107,000	16.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.90	Put		1,321.00000	1,341,000	16.18	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Call		127.00000	118,000	15.95	0.00	0	0.00
£ / R	On	13/06/2011	Foreign Exchange Future	11.80	Put		1,233.00000	1,252,000	15.95	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future			10.79550	10.82350		13.78	32,386.50	3	2,401.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Call		306.00000	290,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.50	Put		983.00000	995,000	15.06	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Call		294.00000	279,000	15.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.55	Put		1,021.00000	1,034,000	15.15	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Call		318.00000	302,000	14.97	0.00	0	0.00
£ / R	On	19/09/2011	Foreign Exchange Future	11.45	Put		945.00000	957,000	14.97	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future			10.91790	10.94520		14.07	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Call		392.00000	379,000	15.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.65	Put		1,097.00000	1,111,000	15.29	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Call		380.00000	367,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.70	Put		1,135.00000	1,149,000	15.38	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Call		405.00000	391,000	15.21	0.00	0	0.00
£ / R	On	19/12/2011	Foreign Exchange Future	11.60	Put		1,060.00000	1,073,000	15.21	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			0.08240	0.08230		17.76	0.00	0	731.00
¥ / R	On	14/03/2011		0.09 Call		146.00000	147,000	20.56	0.00	0	0.00
¥ / R	On	14/03/2011		0.09 Put		616.00000	607,000	20.56	0.00	0	0.00
¥ / R	On	14/03/2011		0.10 Call		34.00000	34,000	24.11	0.00	0	0.00
¥ / R	On	14/03/2011		0.10 Put		1,504.00000	1,494,000	24.11	0.00	0	0.00
¥ / R	On	14/03/2011		0.08 Call		607.00000	614,000	17.34	0.00	0	0.00
¥ / R	On	14/03/2011		0.08 Put		77.00000	74,000	17.34	0.00	0	0.00
¥ / R	On	13/06/2011			0.08360	0.08350		21.21	0.00	0	0.00
¥ / R	On	13/06/2011		0.09 Call		384.00000	388,000	19.69	0.00	0	0.00
¥ / R	On	13/06/2011		0.09 Put		534.00000	528,000	19.69	0.00	0	0.00
¥ / R	On	13/06/2011		0.10 Call		156.00000	158,000	22.53	0.00	0	0.00
¥ / R	On	13/06/2011		0.10 Put		1,306.00000	1,298,000	22.53	0.00	0	0.00
¥ / R	On	13/06/2011		0.08 Call		948.00000	955,000	17.54	0.00	0	0.00
¥ / R	On	13/06/2011		0.08 Put		98.00000	95,000	17.54	0.00	0	0.00
€ / R	On	14/03/2011			8.93640	8.99220		11.42	2,966,884.80	332	17,847.00
€ / R	On	14/03/2011		9.80 Call		36.00000	23,000	14.11	0.00	0	0.00
€ / R	On	14/03/2011		9.80 Put		844.00000	887,000	14.11	0.00	0	0.00
€ / R	On	14/03/2011		9.85 Call		32.00000	21,000	14.27	0.00	0	0.00
€ / R	On	14/03/2011		9.85 Put		890.00000	935,000	14.27	0.00	0	0.00
€ / R	On	14/03/2011		9.75 Call		39.00000	26,000	13.96	0.00	0	0.00
€ / R	On	14/03/2011		9.75 Put		797.00000	840,000	13.96	0.00	0	0.00
€ / R	On	14/03/2011		9.50 Put		574.00000	613,000	13.16	0.00	0	0.00
€ / R	On	14/03/2011		9.50 Call		66.00000	49,000	13.16	0.00	0	10,429.00
€ / R	On	14/03/2011		10.40 Put		1,420.00000	1,470,000	16.01	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	10.40	Call		12.00000	6,000	16.01	0.00	0	14,937.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		1,518.00000	1,569,000	16.33	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		10.00000	5,000	16.33	0.00	0	4,508.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Put		1,128.00000	1,176,000	15.06	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	10.10	Call		20.00000	12,000	15.06	0.00	0	100.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Call		53.00000	38,000	13.48	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.60	Put		661.00000	702,000	13.48	0.00	0	3,000.00
€ / R	On	13/06/2011	Foreign Exchange Future			9.04680	9.10120		12.25	135,702.00	15	5,820.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Call		132.00000	119,000	14.86	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.80	Put		831.00000	872,000	14.86	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Call		125.00000	112,000	15.04	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.85	Put		874.00000	915,000	15.04	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Call		140.00000	126,000	14.69	0.00	0	0.00
€ / R	On	13/06/2011	Foreign Exchange Future	9.75	Put		789.00000	829,000	14.69	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future			9.16330	9.21680		12.53	0.00	0	2,360.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Call		263.00000	246,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.65	Put		696.00000	733,000	13.88	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Call		251.00000	235,000	14.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.70	Put		734.00000	772,000	14.02	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Call		276.00000	258,000	13.75	0.00	0	0.00
€ / R	On	19/09/2011	Foreign Exchange Future	9.60	Put		659.00000	695,000	13.75	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future			9.27480	9.32730		13.01	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Call		335.00000	318,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.80	Put		808.00000	843,000	14.31	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Call		323.00000	307,000	14.43	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
€ / R	On	19/12/2011	Foreign Exchange Future	9.85	Put		846.00000	882,000	14.43	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Call		348.00000	331,000	14.19	0.00	0	0.00
€ / R	On	19/12/2011	Foreign Exchange Future	9.75	Put		771.00000	806,000	14.19	0.00	0	0.00
AL7T	On	03/02/2011	Index Future			372.69600	372.64100			0.00	0	30.00
ALBI	On	03/02/2011	Index Future			343.56400	343.51900			0.00	0	1,164.00
ALBI	On	05/05/2011	Index Future			348.59400	348.54800			0.00	0	2.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future			6.79620	6.79910	10.23	203,886.00		30	7,930.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Call		196.00000	193,000	10.98	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.70	Put		97.00000	97,000	10.98	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Call		162.00000	159,000	10.60	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.75	Put		113.00000	113,000	10.60	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Call		232.00000	228,000	11.36	0.00	0	0.00
AU\$ / R	On	14/03/2011	Foreign Exchange Future	6.65	Put		83.00000	82,000	11.36	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future			6.80290	6.80490	10.55	0.00		0	925.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Call		297.00000	295,000	11.40	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.65	Put		142.00000	142,000	11.40	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Call		263.00000	261,000	11.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.70	Put		158.00000	158,000	11.12	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Call		333.00000	331,000	11.68	0.00	0	0.00
AU\$ / R	On	13/06/2011	Foreign Exchange Future	6.60	Put		128.00000	128,000	11.68	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future			6.80560	6.80780	10.76	0.00		0	5,790.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Call		351.00000	349,000	11.45	0.00	0	0.00
AU\$ / R	On	19/09/2011	Foreign Exchange Future	6.65	Put		193.00000	193,000	11.45	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		318.00000	316,000	11.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.70	Put		210.00000	210,000	11.22	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Call		386.00000	384,000	11.68	0.00	0	0.00
AU\$ / ROn	19/09/2011	Foreign Exchange Future	6.60	Put		178.00000	178,000	11.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			7.57020	7.53350		12.89	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		959.00000	978,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		726.00000	708,000	12.68	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		938.00000	956,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		755.00000	736,000	12.72	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		980.00000	1,000,000	12.63	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		697.00000	680,000	12.63	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future			6.74540	6.75040		9.13	0.00	0	1,791.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Call		37.00000	34,000	10.47	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.05	Put		337.00000	339,000	10.47	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Call		30.00000	28,000	10.69	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.10	Put		380.00000	383,000	10.69	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Call		45.00000	42,000	10.24	0.00	0	0.00
CAD/ ROn	14/03/2011	Foreign Exchange Future	7.00	Put		295.00000	297,000	10.24	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future			6.81640	6.81960		10.84	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Call		178.00000	170,000	11.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.90	Put		258.00000	254,000	11.12	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Call		160.00000	152,000	11.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.95	Put		290.00000	286,000	11.25	0.00	0	0.00
CAD/ ROn	13/06/2011	Foreign Exchange Future	6.85	Call		197.00000	189,000	10.98	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		227.00000	223,000	10.98	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future			7.12290	7.19190		13.86	0.00	0	40.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Call		166.00000	138,000	14.41	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.25	Put		224.00000	265,000	14.41	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Call		148.00000	122,000	14.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.30	Put		256.00000	299,000	14.59	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Call		187.00000	155,000	14.23	0.00	0	0.00
CHF / ROn	14/03/2011	Foreign Exchange Future	7.20	Put		195.00000	232,000	14.23	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future			7.22510	7.29350		14.40	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Call		391.00000	349,000	14.37	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.10	Put		198.00000	224,000	14.37	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Call		363.00000	322,000	14.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.15	Put		220.00000	247,000	14.38	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Call		421.00000	377,000	14.36	0.00	0	0.00
CHF / ROn	13/06/2011	Foreign Exchange Future	7.05	Put		178.00000	202,000	14.36	0.00	0	0.00
CRD1 On	03/02/2011	Index Future			153.09200	153.07800			0.00	0	2.00
CRD1 On	05/05/2011	Index Future			155.17800	155.16400			0.00	0	0.00
GOVI On	03/02/2011	GOVI			344.37200	344.33000			0.00	0	211.00
GOVI On	03/02/2011	GOVI	343.00	Call		13,300.00000	13,720,000		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		13,200.00000	13,620,000		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		13,400.00000	13,820,000		0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/02/2011	GOVI	342.99	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI			349.41400	349.37200		0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Call		3,720.00000	4,140,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.00	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Call		3,620.00000	4,040,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	349.01	Put		0.00000	0,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Call		3,820.00000	4,240,000	0.00	0	0.00
GOVI	On	05/05/2011	GOVI	348.99	Put		0.00000	0,000	0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000		0.00	0	0.00
IGOV	On	03/02/2011	Index Future			148.49600	148.50600		0.00	0	6.00
IGOV	On	05/05/2011	Index Future			150.67000	150.68000		0.00	0	0.00
IGOV	On	04/08/2011	Index Future			152.84500	152.85500		0.00	0	0.00
ILBI	On	03/02/2011	Index Future			402.35800	402.38200		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			5.54700	5.53000			0.00	290	5,291.00
JIBAR FOn	16/02/2011	Jibar Tradeable Future			5.47700	5.47800			0.00	0	2,500.00
JIBAR FOn	16/03/2011	Jibar Tradeable Future			5.46400	5.46300			0.00	290	5,790.00
JIBAR FOn	20/04/2011	Jibar Tradeable Future			5.46300	5.46700			0.00	0	2.00
JIBAR FOn	18/05/2011	Jibar Tradeable Future			5.46900	5.47200			0.00	0	1.00
JIBAR FOn	15/06/2011	Jibar Tradeable Future			5.47800	5.47600			0.00	290	4,790.00
JIBAR FOn	21/09/2011	Jibar Tradeable Future			5.63700	5.63700			0.00	390	14,390.00
JIBAR FOn	21/12/2011	Jibar Tradeable Future			5.90400	5.90300			0.00	290	5,290.00
JIBAR FOn	20/03/2012	Jibar Tradeable Future			6.19300	6.19300			0.00	290	290.00
JIBAR FOn	20/06/2012	Jibar Tradeable Future			6.50300	6.51100			0.00	290	390.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future			6.82300	6.81600			0.00	290	40,390.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future			7.05000	7.05000			0.00	290	290.00
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			338.83100	338.76800			0.00	0	3.00
OTH1	On 05/05/2011	Index Future			343.79200	343.72800			0.00	0	0.00
R157	On 03/02/2011	Bond Future			7.44900	7.45000		4.25	0.00	0	7,886.00
R157	On 03/02/2011	Bond Future	7.90	Call		2,099.00000	2,097,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.90	Put		149.00000	143,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Call		2,284.00000	2,283,000	4.33	0.00	0	0.00
R157	On 03/02/2011	Bond Future	7.95	Put		120.00000	115,000	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		1,919.00000	1,917,000	4.32	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		184.00000	178,000	4.32	0.00	0	0.00
R157	On	05/05/2011	Bond Future			7.56100	7.56200		4.50	0.00	0	705.00
R157	On	05/05/2011	Bond Future	7.75	Call		1,763.00000	1,761,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.75	Put		989.00000	983,000	4.50	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Call		1,890.00000	1,888,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.80	Put		911.00000	905,000	4.51	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Call		1,642.00000	1,639,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.70	Put		1,073.00000	1,066,000	4.49	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Call		1,524.00000	1,522,000	4.47	0.00	0	0.00
R157	On	05/05/2011	Bond Future	7.65	Put		1,161.00000	1,155,000	4.47	0.00	0	0.00
R157	On	04/08/2011	Bond Future			7.69200	7.69400		4.25	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Call		1,270.00000	1,270,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.50	Put		2,027.00000	2,019,000	4.11	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Call		1,359.00000	1,359,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.55	Put		1,920.00000	1,912,000	4.12	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Call		1,184.00000	1,184,000	4.10	0.00	0	0.00
R157	On	04/08/2011	Bond Future	7.45	Put		2,137.00000	2,129,000	4.10	0.00	0	0.00
R186	On	03/02/2011	Bond Future			8.41300	8.41300		11.50	0.00	0	25,674.00
R186	On	03/02/2011	Bond Future	9.00	Call		5,842.00000	5,831,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		287.00000	276,000	11.91	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		6,247.00000	6,237,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		237.00000	227,000	11.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Call		5,443.00000	5,431,000	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		346.00000	334,000	11.87	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Put		6,910.00000	6,903,000	10.86	0.00	0	0.00
R186	On	03/02/2011	Bond Future	7.75	Call		141.00000	134,000	10.86	0.00	0	3,000.00
R186	On	05/05/2011	Bond Future			8.48900	8.49000		11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Call		4,780.00000	4,774,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.75	Put		2,316.00000	2,300,000	11.75	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Call		5,075.00000	5,069,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.80	Put		2,146.00000	2,130,000	11.79	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Call		4,493.00000	4,486,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.70	Put		2,497.00000	2,480,000	11.71	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Put		6,300.00000	6,283,000	11.12	0.00	0	0.00
R186	On	05/05/2011	Bond Future	8.00	Call		1,442.00000	1,435,000	11.12	0.00	0	5,500.00
R186	On	04/08/2011	Bond Future			8.57100	8.57200		12.25	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Call		3,032.00000	3,027,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.25	Put		6,132.00000	6,117,000	11.81	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Call		3,234.00000	3,229,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.30	Put		5,845.00000	5,830,000	11.85	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Call		2,837.00000	2,832,000	11.77	0.00	0	0.00
R186	On	04/08/2011	Bond Future	8.20	Put		6,429.00000	6,414,000	11.77	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.23300	7.23400		3.75	0.00	0	489.00
R201	On	03/02/2011	Bond Future	8.00	Call		2,603.00000	2,605,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		20.00000	19,000	3.95	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		2,763.00000	2,766,000	3.96	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		14.00000	14,000	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		2,443.00000	2,444,000	3.94	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		26.00000	24,000	3.94	0.00	0	0.00
R201	On	05/05/2011	Bond Future			7.34100	7.34300		3.75	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Call		1,768.00000	1,769,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.75	Put		471.00000	466,000	3.81	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Call		1,882.00000	1,884,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.80	Put		427.00000	423,000	3.82	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Call		1,656.00000	1,657,000	3.80	0.00	0	0.00
R201	On	05/05/2011	Bond Future	7.70	Put		517.00000	512,000	3.80	0.00	0	0.00
R201	On	04/08/2011	Bond Future			7.47300	7.47400		3.75	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Call		887.00000	885,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.25	Put		1,561.00000	1,556,000	3.62	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Call		954.00000	953,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.30	Put		1,477.00000	1,473,000	3.63	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Call		823.00000	822,000	3.61	0.00	0	0.00
R201	On	04/08/2011	Bond Future	7.20	Put		1,648.00000	1,644,000	3.61	0.00	0	0.00
R202	On	03/02/2011	Bond Future			0.37800	0.37800			0.00	0	3,689.00
R202	On	03/02/2011	Bond Future	3.05	Call		60,583.00000	60,583,000		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		61,430.00000	61,430,000		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		59,727.00000	59,727,000		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			0.30000	0.30000			0.00	0	6,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/05/2011	Bond Future	2.05	Call		43,513.00000	43,513,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Call		44,541.00000	44,541,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.10	Put		0.00000	0,000		0.00	0	0.00
R202	On	05/05/2011	Bond Future	2.00	Call		42,474.00000	42,474,000		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			8.04800	8.04900		6.50	0.00	0	1,407.00
R203	On	03/02/2011	Bond Future	8.50	Call		2,466.00000	2,463,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		209.00000	201,000	6.61	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		2,675.00000	2,673,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		172.00000	165,000	6.63	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		2,262.00000	2,259,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		252.00000	244,000	6.59	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Put		1,044.00000	1,030,000	6.39	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.00	Call		795.00000	786,000	6.39	0.00	0	1,000.00
R203	On	05/05/2011	Bond Future			8.15500	8.15700		7.00	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Call		1,926.00000	1,926,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.25	Put		1,472.00000	1,462,000	6.89	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Call		2,064.00000	2,064,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.30	Put		1,367.00000	1,357,000	6.91	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Call		1,793.00000	1,792,000	6.87	0.00	0	0.00
R203	On	05/05/2011	Bond Future	8.20	Put		1,583.00000	1,572,000	6.87	0.00	0	0.00
R203	On	04/08/2011	Bond Future			8.27600	8.27700		6.75	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.00	Call		1,527.00000	1,524,000	6.52	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/08/2011	Bond Future	8.00	Put		2,843.00000	2,835,000	6.52	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Call		1,631.00000	1,628,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	8.05	Put		2,708.00000	2,700,000	6.54	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Call		1,428.00000	1,426,000	6.50	0.00	0	0.00
R203	On	04/08/2011	Bond Future	7.95	Put		2,984.00000	2,977,000	6.50	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.17200	8.17300		7.75	0.00	0	1,926.00
R204	On	03/02/2011	Bond Future	8.50	Call		2,216.00000	2,211,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		379.00000	368,000	7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		2,432.00000	2,427,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		318.00000	307,000	7.78	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		2,009.00000	2,003,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		450.00000	438,000	7.72	0.00	0	0.00
R204	On	05/05/2011	Bond Future			8.27300	8.27400		8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Call		2,632.00000	2,628,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.50	Put		1,395.00000	1,386,000	8.00	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Call		2,801.00000	2,797,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.55	Put		1,293.00000	1,284,000	8.03	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Call		2,468.00000	2,464,000	7.97	0.00	0	0.00
R204	On	05/05/2011	Bond Future	8.45	Put		1,503.00000	1,494,000	7.97	0.00	0	0.00
R204	On	04/08/2011	Bond Future			8.38600	8.38700		8.25	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Call		1,549.00000	1,546,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.00	Put		3,644.00000	3,636,000	7.84	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Call		1,657.00000	1,654,000	7.87	0.00	0	0.00
R204	On	04/08/2011	Bond Future	8.05	Put		3,478.00000	3,470,000	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		1,446.00000	1,443,000	7.81	0.00	0	0.00
R204	On	04/08/2011	Bond Future	7.95	Put		3,816.00000	3,808,000	7.81	0.00	0	0.00
R206	On	03/02/2011	Bond Future			6.86900	6.87000		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		2,936.00000	2,938,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		2.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Call		3,063.00000	3,065,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		1.00000	1,000	3.20	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		2,809.00000	2,811,000	3.19	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		2.00000	2,000	3.19	0.00	0	0.00
R206	On	05/05/2011	Bond Future			6.97300	6.97400		3.00	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Call		1,556.00000	1,555,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.50	Put		288.00000	285,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Call		1,647.00000	1,647,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.55	Put		260.00000	257,000	3.06	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Call		1,467.00000	1,466,000	3.05	0.00	0	0.00
R206	On	05/05/2011	Bond Future	7.45	Put		319.00000	315,000	3.05	0.00	0	0.00
R206	On	04/08/2011	Bond Future			7.10700	7.10900		2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Call		759.00000	759,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.00	Put		1,000.00000	996,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Call		811.00000	812,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	7.05	Put		941.00000	938,000	2.75	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Call		708.00000	708,000	2.74	0.00	0	0.00
R206	On	04/08/2011	Bond Future	6.95	Put		1,060.00000	1,056,000	2.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.25000	8.25100		8.75	0.00	0	800.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.75	Call		3,148.00000	3,146,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		221.00000	214,000	8.90	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		3,396.00000	3,394,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		183.00000	175,000	8.93	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,906.00000	2,902,000	8.87	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Put		267.00000	257,000	8.87	0.00	0	0.00
R207	On	05/05/2011	Bond Future			8.34500	8.34600		9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Call		2,547.00000	2,543,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.50	Put		1,655.00000	1,645,000	9.00	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Call		2,717.00000	2,713,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.55	Put		1,537.00000	1,527,000	9.03	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Call		2,382.00000	2,378,000	8.97	0.00	0	0.00
R207	On	05/05/2011	Bond Future	8.45	Put		1,778.00000	1,768,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future			8.44900	8.45000		9.25	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Call		2,098.00000	2,095,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.25	Put		3,241.00000	3,233,000	8.94	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Call		2,229.00000	2,226,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.30	Put		3,085.00000	3,076,000	8.97	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Call		1,971.00000	1,967,000	8.91	0.00	0	0.00
R207	On	04/08/2011	Bond Future	8.20	Put		3,403.00000	3,393,000	8.91	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.27200	8.27800		9.50	0.00	0	5,598.00
R208	On	03/02/2011	Bond Future	8.75	Call		3,183.00000	3,206,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		266.00000	251,000	9.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		3,439.00000	3,464,000	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		220.00000	207,000	9.70	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,932.00000	2,953,000	9.64	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		318.00000	301,000	9.64	0.00	0	0.00
R208	On	05/05/2011	Bond Future			8.35600	8.36200		10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Call		2,615.00000	2,629,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.50	Put		1,768.00000	1,745,000	10.00	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Call		2,793.00000	2,807,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.55	Put		1,642.00000	1,619,000	10.03	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Call		2,443.00000	2,456,000	9.97	0.00	0	0.00
R208	On	05/05/2011	Bond Future	8.45	Put		1,902.00000	1,878,000	9.97	0.00	0	0.00
R208	On	04/08/2011	Bond Future			8.44800	8.45500		10.00	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Call		2,199.00000	2,212,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.25	Put		3,447.00000	3,418,000	9.65	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Call		2,339.00000	2,352,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.30	Put		3,280.00000	3,251,000	9.69	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Call		2,064.00000	2,076,000	9.61	0.00	0	0.00
R208	On	04/08/2011	Bond Future	8.20	Put		3,620.00000	3,589,000	9.61	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.39000	8.39600		15.25	0.00	0	22,601.00
R209	On	03/02/2011	Bond Future	9.00	Call		5,142.00000	5,178,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		254.00000	239,000	15.81	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		5,481.00000	5,518,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		211.00000	196,000	15.85	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		4,807.00000	4,840,000	15.75	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		304.00000	286,000	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			8.44600	8.45200		16.25	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Call		3,202.00000	3,218,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.50	Put		2,799.00000	2,765,000	15.95	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Call		3,426.00000	3,444,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.55	Put		2,607.00000	2,574,000	16.01	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Call		2,984.00000	2,999,000	15.89	0.00	0	0.00
R209	On	05/05/2011	Bond Future	8.45	Put		3,001.00000	2,965,000	15.89	0.00	0	0.00
R209	On	04/08/2011	Bond Future			8.50600	8.51200		16.00	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Call		3,838.00000	3,855,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.50	Put		3,938.00000	3,905,000	15.70	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Call		4,052.00000	4,070,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.55	Put		3,737.00000	3,705,000	15.76	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Call		3,628.00000	3,645,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	8.45	Put		4,147.00000	4,114,000	15.63	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Call		12,209.00000	12,249,000	17.50	0.00	0	0.00
R209	On	04/08/2011	Bond Future	10.10	Put		618.00000	608,000	17.50	0.00	0	0.00
R210	On	03/02/2011	Bond Future			0.95800	0.95700			0.00	0	2.00
R210	On	03/02/2011	Bond Future	3.10	Call		32,527.00000	32,509,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Call		33,159.00000	33,141,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/02/2011	Bond Future	3.05	Call		31,889.00000	31,871,000		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			1.72800	1.72600			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		4,378.00000	4,367,000		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		4,654.00000	4,642,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/02/2011	Bond Future	2.45	Call		4,102.00000	4,090,000		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			2.47900	2.47900			0.00	0	2,518.00
R212	On	03/02/2011	Bond Future	3.00	Call		4,914.00000	4,914,000		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		5,372.00000	5,372,000		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		4,455.00000	4,455,000		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			8.46900	8.47000			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		4,160.00000	4,152,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	8.05	Put		3,704.00000	3,695,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	03/02/2011	Bond Future	7.95	Put		4,621.00000	4,612,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future			8.53200	8.53300			0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Call		0.00000	0,000		0.00	0	0.00
R213	On	05/05/2011	Bond Future	8.00	Put		4,677.00000	4,669,000		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		4,222.00000	4,214,000		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		5,135.00000	5,127,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future			8.60000	8.60000			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		5,216.00000	5,216,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	8.05	Put		4,764.00000	4,764,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R213	On	04/08/2011	Bond Future	7.95	Put		5,672.00000	5,672,000		0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future			13,202.75000	13,262.11000		1.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Call		2.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.00	Put		3,381.00000	3,973,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Call		2.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13600.01	Put		3,381.00000	3,973,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Call		2.00000	0,000	2.00	0.00	0	0.00
RAIN	On	14/03/2011	Foreign Exchange Future	13599.99	Put		3,381.00000	3,972,000	2.00	0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future			13,378.17000	13,438.67000			0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.00	Put		613.00000	1,218,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13500.01	Put		613.00000	1,218,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Call		0.00000	0,000		0.00	0	0.00
RAIN	On	13/06/2011	Foreign Exchange Future	13499.99	Put		613.00000	1,218,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRT1	On	03/02/2011	Index Future			340.21200	340.19100				0.00	0	100.00
TRT1	On	05/05/2011	Index Future			344.84800	344.82600				0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future			1.02890	1.03400		13.30		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Call		203.00000	181,000	14.00		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.05	Put		363.00000	392,000	14.00		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Call		94.00000	83,000	16.00		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.10	Put		754.00000	794,000	16.00		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Call		456.00000	419,000	13.00		0.00	0	0.00
YUAN/FO	On	14/03/2011	Foreign Exchange Future	1.00	Put		116.00000	130,000	13.00		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future			1.04430	1.05020		14.51		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Call		420.00000	388,000	14.51		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.05	Put		418.00000	445,000	14.51		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Call		257.00000	235,000	15.72		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.10	Put		755.00000	792,000	15.72		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Call		693.00000	648,000	13.82		0.00	0	0.00
YUAN/FO	On	13/06/2011	Foreign Exchange Future	1.00	Put		191.00000	205,000	13.82		0.00	0	0.00
<b>Total for Derivatives :</b>											<b>98,849,830.70</b>	<b>15,527</b>	<b>811,211.00</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			5.94000	5.94000				0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.40000	7.40000				0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.38000	8.38000				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			211.33390	211.32019			0.00	0	0.00
R197	On	07/12/2023	Spot Bond			226.10240	226.07932			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.19000	7.19000			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			8.00000	8.00000			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.13000	8.13000			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			6.83000	6.83000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.21000	8.21000			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.23500	8.24000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.36500	8.37000			0.00	0	0.00
R210	On	31/03/2028	Spot Bond			2.64000	2.64000			0.00	0	0.00
R211	On	31/01/2017	Spot Bond			2.12000	2.12000			0.00	0	0.00
R212	On	31/01/2022	Spot Bond			2.68000	2.68000			0.00	0	0.00
R213	On	28/02/2031	Spot Bond			8.00000	8.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>0</b>	<b>0.00</b>
<b>Grand Total:</b>										<b>98,849,830.70</b>	<b>15,527</b>	<b>811,211.00</b>