

# Daily MTM Report

Daily summary for 13/12/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			9.31500	9.28000			0.00	0.00
R157 On 15/09/2015 Bond			8.40000	8.37500			0.00	0.00
R186 On 21/12/2026 Bond			7.98500	7.96500			0.00	0.00
R196 On 28/02/2009 Bond			10.14500	10.14500			0.00	0.00
R201 On 21/12/2014 Bond			8.45000	8.43000			0.00	0.00
R203 On 15/09/2017 Bond			8.25000	8.23000			0.00	0.00
R204 On 21/12/2018 Bond			8.24000	8.22000			0.00	0.00
R206 On 15/01/2014 Bond			8.53500	8.51000			0.00	0.00
R207 On 15/01/2020 Bond			8.20000	8.18000			0.00	0.00
R209 On 31/03/2036 Bond			7.67000	7.64500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2007 Currency Future			6.74330		6.69530		0.00	181.00	25,304.00
\$ / R On 17/03/2008 Currency Future			6.85500		6.80650		0.00	457.00	42,771.00
\$ / R On 13/06/2008 Currency Future			6.97390		6.92440		0.00	50.00	14,253.00
\$ / R On 15/09/2008 Currency Future			7.10330		0.00000		0.00	0.00	0.00
£ / R On 14/12/2007 Currency Future			13.74940		13.70690		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.93330		13.88820		0.00	0.00	1,037.00
£ / R On 13/06/2008 Currency Future			14.13030		14.08370		0.00	0.00	1,150.00
£ / R On 15/09/2008 Currency Future			14.34210		0.00000		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.88130		9.83110		0.00	0.00	2.00
€ / R On 17/03/2008 Currency Future			10.05120		9.99910		0.00	1,000.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.22110		10.16850		0.00	0.00	1,241.00
€ / R On 15/09/2008 Currency Future			10.39870		0.00000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			262.64100		262.98500		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call			90657.00000	87317	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			807.00000	907	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			269.08400		269.47200		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			60282.00000	57456	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			15562.00000	16616	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.17200		277.25600		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			129829.00000	129047	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7269.00000	7327	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.76800		284.85400		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			202199.00000	201367	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3659.00000	3687	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.61800		112.73600		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.57100		115.69300		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.17800		120.21500		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.28400		122.41200		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			263.85150		264.17200		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			12421.00000	10979	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			20701.00000	22464	3.89	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
GOVI On 02/05/2008 jGovi			271.24700	271.57800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		84052.00000	81268	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		8272.00000	8798	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi			278.88650	279.22600		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		75556.00000	73157	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		23296.00000	24292	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			286.49850	286.84600		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		140351.00000	137397	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		11891.00000	12412	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.52100	299.61100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.41200	10.41400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.35700	9.35300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.45500	8.44500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.45800	9.45900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.15300	9.15000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.06400	9.05700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.96800	8.95800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.22500	11.22900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.23800	11.25600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13256.00000	13166	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		4105.00000	4057	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.23100	11.23500		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13734.00000	13685	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11199.00000	11160	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.01500	11.03500		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17095.00000	17036	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15190.00000	15180	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.73100	10.72000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19530.00000	19515	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18389.00000	18347	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.39000	10.39800		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21897.00000	21862	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 05/02/2009 jFra	10.00	Put			20930.00000	20914	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.06700		10.05900		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.76500		9.78000		0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Call			25374.00000	25335	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25910.00000	25907	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.46200		9.46800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.52400		10.53000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			27849.00000	27719	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			728.00000	711	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.27700		10.28000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15963.00000	15890	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			9390.00000	9369	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.99200		9.99300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.53200		9.52600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			22009.00000	22169	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			1481.00000	1407	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.38900		9.37900		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			10889.00000	11024	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			14171.00000	13913	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.22000		9.21000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.92400		8.91900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			5560.00000	5621	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			10794.00000	10531	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.81900		8.81200		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			7822.00000	7946	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			18681.00000	18346	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.69900		8.69000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.26600		10.27000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.67200		10.68100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.07200		11.08400		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.79200		10.79800		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.04200		11.04700		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.23700		11.24100		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.97500		10.97800		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.14600		11.14900		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			257.45900		257.94900		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			264.21100		264.71500		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			271.63000		271.71300		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
OTH1 On 06/11/2008 Index Future			279.55800	280.08900		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.20200	9.16200		2.85	0.00	8,404.00
R153 On 07/02/2008 Bond Future	8.25	Call		18.00000	14	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2185.00000	2275	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		4.00000	3	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2775.00000	2868	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1.00000	1	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3380.00000	3474	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.95500	8.91500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		823.00000	774	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		639.00000	677	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.67800	8.63800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		690.00000	654	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		958.00000	1000	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.31900	8.28900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		221.00000	189	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3826.00000	3992	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		64.00000	52	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5387.00000	5572	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		13.00000	10	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7083.00000	7277	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.18300	8.15300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3392.00000	3257	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1178.00000	1236	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4538.00000	4384	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		758.00000	799	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.04500	8.01500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2607.00000	2507	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2701.00000	2791	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.92900	7.90900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1410.00000	1307	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3263.00000	3390	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		565.00000	509	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5415.00000	5589	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		168.00000	146	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8121.00000	8329	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.84600	7.82600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4634.00000	4484	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2644.00000	2725	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.76500	7.74500		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4762.00000	4632	11.44	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 07/08/2008 Bond Future	7.75	Put		4704.00000	4806	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			9.98800	9.94400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		11.00000	9	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1179.00000	1220	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		4.00000	3	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1420.00000	1462	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1.00000	1	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1666.00000	1708	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.67200	9.61800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		116.00000	105	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		594.00000	624	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.16100	9.16100		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1588.00000	1585	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1806.00000	1803	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.37200	8.35200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		127.00000	113	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3324.00000	3414	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		33.00000	28	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4595.00000	4694	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		8.00000	6	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5956.00000	6059	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.23900	8.21900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2457.00000	2386	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1032.00000	1063	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.10700	8.08700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1864.00000	1813	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2300.00000	2348	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.18400	8.16400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		117.00000	102	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4617.00000	4734	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.07500	8.05500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2411.00000	2325	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1146.00000	1190	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.96500	7.94500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1149.00000	1095	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2420.00000	2496	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.16900	8.15900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		323.00000	304	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5124.00000	5176	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.07000	8.06000		7.21	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 02/05/2008 Bond Future	8.25	Call		2567.00000	2517	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1243.00000	1263	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			7.97200	7.96200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1008.00000	979	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2502.00000	2543	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.45600	8.42600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		75.00000	63	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3156.00000	3277	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.31700	8.28700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1121.00000	1054	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1283.00000	1347	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.17400	8.14400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1295.00000	1236	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1909.00000	1977	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.14200	8.12200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		113.00000	98	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4747.00000	4876	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.05100	8.03100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2752.00000	2655	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1193.00000	1239	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.96000	7.94000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1761.00000	1679	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1332.00000	1394	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.62500	7.59500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		154.00000	126	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6521.00000	6796	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.55600	7.52600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3979.00000	3776	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1740.00000	1842	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.48700	7.45700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3336.00000	3089	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		394.00000	456	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			260.63500	260.95700		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			267.47000	267.80200		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			120.17800	275.48900		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			283.00600	283.35400		0.00	0.00	400.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for Derivatives:</b>							1,688.00	120,514.00

**Grand Total:** 1,688.00 120,514.00