

Daily MTM Report

Daily summary for 27/12/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R153 On 31/08/2010 Bond			9.47000	9.51000			0.00	0.00
R157 On 15/09/2015 Bond			8.60000	8.64000			0.00	0.00
R186 On 21/12/2026 Bond			8.21000	8.25000			0.00	0.00
R196 On 28/02/2009 Bond			10.32500	10.36500			0.00	0.00
R201 On 21/12/2014 Bond			8.65000	8.69000			0.00	0.00
R203 On 15/09/2017 Bond			8.45500	8.49500			0.00	0.00
R204 On 21/12/2018 Bond			8.44000	8.48000			0.00	0.00
R206 On 15/01/2014 Bond			8.76000	8.80000			0.00	0.00
R207 On 15/01/2020 Bond			8.41000	8.45000			0.00	0.00
R209 On 31/03/2036 Bond			7.90000	7.94000			0.00	0.00

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

Derivatives

\$ / R On 17/03/2008 Currency Future			6.95320	7.07310		0.00	40.00	46,771.00
\$ / R On 13/06/2008 Currency Future			7.07780	7.19820		0.00	1.00	14,704.00
\$ / R On 15/09/2008 Currency Future			7.21010	7.33350		0.00	0.00	1,472.00
£ / R On 17/03/2008 Currency Future			13.82320	13.98640		0.00	0.00	2,037.00
£ / R On 13/06/2008 Currency Future			14.03210	14.19570		0.00	0.00	1,155.00
£ / R On 15/09/2008 Currency Future			14.24750	14.41360		0.00	0.00	36.00
€ / R On 17/03/2008 Currency Future			10.13830	10.18770		0.00	0.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.31760	10.36550		0.00	0.00	1,248.00
€ / R On 15/09/2008 Currency Future			10.49740	10.54830		0.00	0.00	50.00
ALBI On 07/02/2008 Index Future			259.76300	259.43000		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call		56803.00000	59519	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2503.00000	1889	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			268.11000	268.35800		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		51320.00000	49335	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		17740.00000	18235	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.16600	276.42200		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		121984.00000	119621	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		7764.00000	7961	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			283.73800	284.00000		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		193893.00000	191367	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3893.00000	3987	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			111.75500	111.65900		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.67900	114.58200		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.74200	119.85300		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.35200	121.24600		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			261.14900	260.84500		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		2199.00000	2338	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		43749.00000	40848	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.45400	268.14700		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		56633.00000	58502	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		15163.00000	13962	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
GOVI On 07/08/2008 jGovi			276.02150	275.70400		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		52286.00000	53833	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		35246.00000	33618	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.57650	283.24200		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		110656.00000	113053	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		18236.00000	17288	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.44700	298.71900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.60700	10.61000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.60100	9.61900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.63600	8.65700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.65200	9.67000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.41100	9.42900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.25200	9.28000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.19400	9.22400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.23300	11.23300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.25100	11.25100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		12493.00000	12290	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		3326.00000	3120	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.30600	11.30800		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13297.00000	13157	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		10577.00000	10442	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.18200	11.18900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		16877.00000	16764	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		14599.00000	14503	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			11.00000	10.98100		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19501.00000	19436	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		17727.00000	17616	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.63900	10.64300		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21886.00000	21804	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20325.00000	20252	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.31800	10.30100		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			10.01400	10.01400		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 06/08/2009 jFra	10.00	Call			25395.00000	25330	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25360.00000	25296	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.76300		9.77900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.71700		10.71600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			30639.00000	30608	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			275.00000	227	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.51400		10.51600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18002.00000	17851	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7222.00000	7107	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.26300		10.26800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.76600		9.77600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			30409.00000	29989	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			285.00000	251	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.63100		9.64500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			15754.00000	15300	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			8644.00000	8736	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.47100		9.48900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.19200		9.21400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			15821.00000	14565	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			2157.00000	2297	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.09400		9.11900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			16898.00000	15798	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			7885.00000	8388	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.97900		9.00600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.24300		10.24400		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.58500		10.60100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.95400		10.97900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.74000		10.75300		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.00800		11.02000		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.22500		11.23700		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.98000		10.98800		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.15900		11.16800		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			253.54500		253.03800		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			260.17800		259.66400		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.64500		270.89600		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			275.31800		274.76400		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.35200		9.39200		2.85	0.00	8,063.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 07/02/2008 Bond Future	8.25	Call		2.00000	2	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2707.00000	2614	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		0.00000	0	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		3309.00000	3216	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		0.00000	0	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		3917.00000	3824	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.10500	9.14500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		549.00000	579	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		861.00000	805	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.82800	8.86800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		488.00000	512	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1202.00000	1148	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.51900	8.55900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	8.50	Call		1029.00000	1110	6.50	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Put		1410.00000	1233	6.50	0.00	250.00
R157 On 07/02/2008 Bond Future	7.75	Call		35.00000	36	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		5398.00000	5141	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	8.25	Call		444.00000	479	6.35	0.00	250.00
R157 On 07/02/2008 Bond Future	8.25	Put		2458.00000	2235	6.35	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		5.00000	5	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		7086.00000	6828	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1.00000	0	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		8828.00000	8570	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.38300	8.42300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2251.00000	2369	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1764.00000	1628	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3220.00000	3369	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1168.00000	1064	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.24500	8.28500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		1776.00000	1861	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3560.00000	3396	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.15900	8.19900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		366.00000	397	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		5494.00000	5081	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		90.00000	96	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		8215.00000	7777	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		14.00000	14	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		11243.00000	10799	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			8.07600	8.11600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		2744.00000	2911	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		4045.00000	3766	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.99500	8.03500		12.02	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	Call		3114.00000	3269	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		6357.00000	6065	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.19500	10.23100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		1.00000	1	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1448.00000	1413	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		0.00000	0	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1695.00000	1660	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		0.00000	0	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1943.00000	1908	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.89900	9.95000		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		55.00000	59	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		788.00000	753	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.50800	9.56900		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1443.00000	1447	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1876.00000	1848	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.57200	8.61200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		18.00000	19	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4558.00000	4353	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3.00000	2	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5907.00000	5702	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		0.00000	0	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		7292.00000	7086	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.43900	8.47900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1619.00000	1708	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1514.00000	1401	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.30700	8.34700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1264.00000	1327	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2989.00000	2854	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.38400	8.42400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		14.00000	14	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		6208.00000	5950	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.27500	8.31500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1418.00000	1522	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1835.00000	1683	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.16500	8.20500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		583.00000	639	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3520.00000	3322	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.37900	8.41900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		76.00000	76	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6690.00000	6414	11.05	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			8.28000	8.32000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		1504.00000	1615	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1986.00000	1822	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.18200	8.22200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		460.00000	513	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3747.00000	3527	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.67600	8.71600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		7.00000	7	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		4373.00000	4197	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.53700	8.57700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		569.00000	613	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1988.00000	1860	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.39400	8.43400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		788.00000	834	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2622.00000	2501	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.35200	8.39200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		11.00000	11	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6566.00000	6285	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.26100	8.30100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1598.00000	1715	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1956.00000	1792	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.17000	8.21000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		858.00000	951	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2339.00000	2153	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.85500	7.89500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		11.00000	11	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9321.00000	8939	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.78600	7.82600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		2199.00000	2356	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2938.00000	2707	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.71700	7.75700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1307.00000	1503	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1375.00000	1180	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			257.93300	257.62700		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			264.68100	264.37300		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			274.09300	274.34700		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.08400	279.74700		0.00	0.00	400.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							41.00	102,351.00

Grand Total: 41.00 102,351.00