

Daily MTM Report

Daily summary for 18/12/2007

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			9.43000	9.31500			0.00	0.00
R157 On 15/09/2015 Bond			8.50000	8.40000			0.00	0.00
R186 On 21/12/2026 Bond			8.08500	7.98500			0.00	0.00
R196 On 28/02/2009 Bond			10.29000	10.18000			0.00	0.00
R201 On 21/12/2014 Bond			8.55000	8.45000			0.00	0.00
R203 On 15/09/2017 Bond			8.35000	8.25000			0.00	0.00
R204 On 21/12/2018 Bond			8.34000	8.24000			0.00	0.00
R206 On 15/01/2014 Bond			8.66500	8.53500			0.00	0.00
R207 On 15/01/2020 Bond			8.30500	8.20000			0.00	0.00
R209 On 31/03/2036 Bond			7.76500	7.71000			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			7.01310	6.95340		0.00	493.00	45,175.00
\$ / R On 13/06/2008 Currency Future			7.13650	7.07430		0.00	0.00	14,253.00
\$ / R On 15/09/2008 Currency Future			7.26910	7.20570		0.00	100.00	100.00
£ / R On 17/03/2008 Currency Future			14.12150	14.02570		0.00	0.00	1,037.00
£ / R On 13/06/2008 Currency Future			14.32720	14.22680		0.00	5.00	1,155.00
£ / R On 15/09/2008 Currency Future			14.54410	14.44280		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			10.12250	10.07170		0.00	0.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.29860	10.24430		0.00	1,007.00	1,248.00
€ / R On 15/09/2008 Currency Future			10.47980	10.42220		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			261.37400	262.09800		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call		82098.00000	75054	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1118.00000	1314	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			268.90500	269.00200		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		56783.00000	55691	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		16763.00000	16641	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.98700	277.08800		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		128266.00000	127187	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		7386.00000	7317	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.57900	284.68200		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		200536.00000	199469	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3716.00000	3679	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			112.22500	112.44200		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			115.16700	115.39100		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.09800	120.14200		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.85900	122.09400		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			262.64650	263.32650		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		8926.00000	6330	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		25661.00000	29865	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.00550	270.70650		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		76839.00000	70985	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		9774.00000	10930	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			277.61150	278.33100		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		69361.00000	64350	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		26051.00000	28235	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			285.19300	285.93000		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		132642.00000	126411	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		13342.00000	14481	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.32700	299.43200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.52800	10.41500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.47700	9.35900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.56300	8.45600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.57800	9.45900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.27000	9.15500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.17500	9.06500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.07900	8.96900		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			11.26100	11.23600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		13101.00000	12900	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		3996.00000	3716	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.30200	11.23200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13642.00000	13559	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		11115.00000	10854	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.12600	11.01900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17008.00000	17004	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		15142.00000	14879	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.88400	10.73000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19485.00000	19557	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18319.00000	18018	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.52200	10.40100		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21850.00000	21894	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20875.00000	20626	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.18200	10.07100		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.89700	9.76300		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		25312.00000	25384	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25888.00000	25635	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.64400	9.46500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.63700	10.52600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		27729.00000	29446	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		683.00000	455	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.41500	10.28000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15878.00000	17137	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		9304.00000	8156	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.14900	9.99500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.67900	9.53500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		22230.00000	27042	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		1352.00000	630	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.53900	9.39100		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11016.00000	13707	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13826.00000	10724	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.37200	9.22400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.04500	8.92600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		5604.00000	8978	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		10385.00000	6090	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.94300	8.82100		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		7952.00000	11065	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		18221.00000	13384	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.82300	8.70100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.25400	10.26200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.63900	10.66400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.02900	11.06200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.77200	10.78700		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.02300	11.03600		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.21900	11.23000		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.96300	10.96900		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.13400	11.13900		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			255.81400	256.80500		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			262.51900	263.53900		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			271.44900	271.54800		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			277.77300	278.84800		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.31200	9.24200		2.85	114.00	8,197.00

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		11.00000	6	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2365.00000	2524	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		2.00000	1	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2961.00000	3123	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		3567.00000	3731	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.06500	8.99500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		727.00000	643	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		716.00000	783	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.78800	8.71800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		619.00000	557	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1042.00000	1116	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.41900	8.35900		6.35	53.00	9,138.00
R157 On 07/02/2008 Bond Future	7.75	Call		154.00000	101	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4219.00000	4556	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	8.25	Call		0.00000	793	6.35	250.00	250.00
R157 On 07/02/2008 Bond Future	8.25	Put		0.00000	1900	6.35	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Call		0.00000	1573	6.50	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Put		0.00000	1047	6.50	250.00	250.00
R157 On 07/02/2008 Bond Future	7.50	Call		40.00000	22	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5822.00000	6196	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		7.00000	3	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7536.00000	7924	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.28300	8.22300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3083.00000	2813	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1319.00000	1434	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		4186.00000	3879	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		857.00000	935	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.14500	8.08500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2379.00000	2182	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2915.00000	3093	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.02900	7.96900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1132.00000	856	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3673.00000	4080	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		421.00000	285	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5959.00000	6506	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		113.00000	66	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8755.00000	9391	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.94600	7.88600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4204.00000	3771	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2905.00000	3159	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.86500	7.80500		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		4389.00000	4016	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5025.00000	5340	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.12400	9.98800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		8.00000	4	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1220.00000	1347	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		3.00000	1	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1462.00000	1592	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1.00000	0	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1708.00000	1839	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.82700	9.67500		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		103.00000	75	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		625.00000	713	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.43800	0.14600		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		5075.00000	1497	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		295.00000	1861	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.47200	8.41200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		90.00000	57	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3599.00000	3877	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		21.00000	12	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4895.00000	5196	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		4.00000	2	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6265.00000	6573	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.33900	8.27900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2253.00000	2047	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1134.00000	1233	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.20700	8.14700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1716.00000	1568	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2452.00000	2601	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.28400	8.22400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		81.00000	49	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4975.00000	5336	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.17500	8.11500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2162.00000	1915	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1288.00000	1431	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.06500	8.00500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		997.00000	854	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2656.00000	2898	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.27900	8.20900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		259.00000	176	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5412.00000	5819	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			8.18000	8.11000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2341.00000	2036	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1368.00000	1551	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.08200	8.01200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		880.00000	716	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2722.00000	3043	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.58600	8.52600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		42.00000	25	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3568.00000	3817	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.44700	8.38700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		914.00000	791	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1511.00000	1649	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.30400	8.17400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1233.00000	997	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1973.00000	2286	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.24200	8.18200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		76.00000	44	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5142.00000	5539	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.15100	8.09100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2471.00000	2194	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1343.00000	1493	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.06000	8.00000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1527.00000	1307	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1527.00000	1733	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.71500	7.65500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		103.00000	59	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7072.00000	7624	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.64600	7.58600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3579.00000	3183	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1949.00000	2155	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.57700	7.51700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2851.00000	2399	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		525.00000	682	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			259.43300	260.11300		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			266.23400	266.93400		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			274.90800	275.00800		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			281.70400	282.44000		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:							2,272.00	97,980.00

Grand Total: 2,272.00 97,980.00