

Daily MTM Report

Daily summary for 20/12/2007

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			9.46500	9.46500			0.00	0.00
R157 On 15/09/2015 Bond			8.54000	8.54000			0.00	0.00
R186 On 21/12/2026 Bond			8.12500	8.12500			0.00	0.00
R196 On 28/02/2009 Bond			10.32500	10.32500			0.00	0.00
R201 On 21/12/2014 Bond			8.59000	8.59000			0.00	0.00
R203 On 15/09/2017 Bond			8.39000	8.39000			0.00	0.00
R204 On 21/12/2018 Bond			8.38000	8.38000			0.00	0.00
R206 On 15/01/2014 Bond			8.70500	8.70500			0.00	0.00
R207 On 15/01/2020 Bond			8.34500	8.34500			0.00	0.00
R209 On 31/03/2036 Bond			7.92000	7.81000			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			7.12920		7.02190		0.00	221.00	47,284.00
\$ / R On 13/06/2008 Currency Future			7.25520		7.14590		0.00	0.00	14,253.00
\$ / R On 15/09/2008 Currency Future			7.39180		7.28100		0.00	72.00	1,172.00
£ / R On 17/03/2008 Currency Future			14.12670		14.04620		0.00	0.00	2,037.00
£ / R On 13/06/2008 Currency Future			14.33570		14.25370		0.00	0.00	1,155.00
£ / R On 15/09/2008 Currency Future			14.55350		14.47460		0.00	36.00	36.00
€ / R On 17/03/2008 Currency Future			10.23320		10.11770		0.00	0.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.41130		10.29470		0.00	0.00	1,248.00
€ / R On 15/09/2008 Currency Future			10.59340		10.47690		0.00	50.00	50.00
ALBI On 07/02/2008 Index Future			259.52500		260.62700		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call			68048.00000	58029	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1778.00000	2779	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			268.43900		268.67300		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			53995.00000	52306	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			17265.00000	17916	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.50600		276.74700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			125053.00000	122919	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7583.00000	7859	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.08600		284.33300		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			197138.00000	194803	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3808.00000	3943	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			111.66400		111.94800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.58900		114.88100		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.89000		119.99400		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.25100		121.55900		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			260.94300		261.94300		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			4513.00000	2662	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			35083.00000	43232	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.24950		269.27850		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			65359.00000	57777	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			12574.00000	15282	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			275.80800	276.86550		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		59610.00000	53255	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		30955.00000	35175	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.34650	284.43150		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		120253.00000	111712	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		15938.00000	18247	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.80900	299.06800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.59000	10.58800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.51200	9.51200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.60700	8.60700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.61200	9.61000		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.30600	9.30600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.20900	9.20800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.11500	9.11400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.22900	11.22500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.26200	11.26400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		12841.00000	12773	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		3649.00000	3585	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.30200	11.30200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13515.00000	13470	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		10810.00000	10765	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.15900	11.15800		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17010.00000	16977	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		14807.00000	14772	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.93600	10.92200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19574.00000	19562	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		17943.00000	17897	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.61300	10.60500		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21969.00000	21953	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20499.00000	20464	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.26100	10.25500		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.94100	9.93600		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		25409.00000	25394	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25565.00000	25537	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.75500	9.75500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.68700	10.68300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		30181.00000	30227	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		391.00000	368	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.48800	10.48400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17855.00000	17858	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		7644.00000	7575	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.23800	10.23600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.71800	9.71700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		28362.00000	28375	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		503.00000	478	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.58200	9.58100		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		14552.00000	14529	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		9933.00000	9871	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.41800	9.41700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.08300	9.08200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		10287.00000	10255	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5032.00000	4936	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.98100	8.98000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		12168.00000	12155	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12093.00000	12015	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.86300	8.86200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.25000	10.25200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.62600	10.63200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.01200	11.02000		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.76400	10.76800		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.01700	11.02000		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.21400	11.21800		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.96100	10.96400		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.13200	11.13500		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			253.11300	254.81800		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			259.74300	261.49400		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.97800	271.21400		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			274.84400	276.69400		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.38200	9.31200		2.85	134.00	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		5.00000	3	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2524.00000	2685	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1.00000	0	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		3123.00000	3286	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		3731.00000	3894	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.13500	9.06500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		640.00000	569	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		780.00000	860	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.85800	8.78800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		555.00000	502	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1114.00000	1196	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.53900	8.41900		6.35	20.00	9,138.00
R157 On 07/02/2008 Bond Future	8.50	Call		1560.00000	1141	6.50	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Put		1034.00000	1393	6.50	0.00	250.00
R157 On 07/02/2008 Bond Future	7.75	Call		96.00000	49	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4552.00000	5283	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	8.25	Call		781.00000	520	6.35	0.00	250.00
R157 On 07/02/2008 Bond Future	8.25	Put		1888.00000	2405	6.35	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		21.00000	9	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6194.00000	6961	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		3.00000	1	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7923.00000	8700	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.40300	8.28300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2806.00000	2351	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1427.00000	1737	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3872.00000	3333	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		929.00000	1155	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.26500	8.14500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2176.00000	1848	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3088.00000	3507	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.17900	8.02900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		839.00000	453	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4063.00000	5359	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		275.00000	124	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6496.00000	8027	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		63.00000	22	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9387.00000	11030	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			8.09600	7.94600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		3759.00000	2896	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3146.00000	3974	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			8.01500	7.86500		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		4006.00000	3244	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5330.00000	6264	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.17700	10.17100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3.00000	3	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1392.00000	1397	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1.00000	1	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1637.00000	1643	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		1885.00000	1890	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.88600	9.88100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		67.00000	66	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		747.00000	749	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.50000	9.49700		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1478.00000	1474	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1874.00000	1871	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.59200	8.47200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		54.00000	26	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3874.00000	4464	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		11.00000	4	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5195.00000	5806	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2.00000	1	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6573.00000	7189	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.45900	8.33900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2041.00000	1696	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1227.00000	1490	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.32700	8.20700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1563.00000	1318	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2597.00000	2944	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.41400	8.28400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		46.00000	20	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5333.00000	6150	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.30500	8.17500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1909.00000	1472	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1425.00000	1825	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.19500	8.06500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		851.00000	611	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2895.00000	3484	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.40900	8.27900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		169.00000	97	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5813.00000	6643	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			8.31000	8.18000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2029.00000	1563	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1544.00000	1976	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.21200	8.08200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		713.00000	485	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3040.00000	3704	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.69600	8.58600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		24.00000	11	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3816.00000	4289	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.55700	8.44700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		787.00000	612	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1645.00000	1945	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.41400	8.30400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		994.00000	827	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2283.00000	2578	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.38200	8.24200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		42.00000	16	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5536.00000	6501	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.29100	8.15100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2187.00000	1658	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1486.00000	1947	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.20000	8.06000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1304.00000	895	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1730.00000	2306	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.88500	7.71500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		56.00000	17	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7621.00000	9231	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.81600	7.64600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3173.00000	2284	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2146.00000	2925	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.74700	7.57700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2396.00000	1368	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		679.00000	1339	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			257.72300	258.72900		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			264.47300	265.50800		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			274.67000	274.67000		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			279.84900	280.94200		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:							533.00	102,113.00

Grand Total: 533.00 102,113.00