

# Daily MTM Report

Daily summary for 24/12/2007

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			9.51000	9.51000			0.00	0.00
R157 On 15/09/2015 Bond			8.64000	8.64000			0.00	0.00
R186 On 21/12/2026 Bond			8.25000	8.25000			0.00	0.00
R196 On 28/02/2009 Bond			10.36500	10.36500			0.00	0.00
R201 On 21/12/2014 Bond			8.69000	8.69000			0.00	0.00
R203 On 15/09/2017 Bond			8.49500	8.49500			0.00	0.00
R204 On 21/12/2018 Bond			8.48000	8.48000			0.00	0.00
R206 On 15/01/2014 Bond			8.80000	8.80000			0.00	0.00
R207 On 15/01/2020 Bond			8.45000	8.45000			0.00	0.00
R209 On 31/03/2036 Bond			7.94000	7.94000			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 17/03/2008 Currency Future			7.07310		7.13350		0.00	3.00	46,811.00
\$ / R On 13/06/2008 Currency Future			7.19820		7.26020		0.00	450.00	14,703.00
\$ / R On 15/09/2008 Currency Future			7.33350		7.39660		0.00	300.00	1,472.00
£ / R On 17/03/2008 Currency Future			13.98640		14.12610		0.00	0.00	2,037.00
£ / R On 13/06/2008 Currency Future			14.19570		14.33600		0.00	0.00	1,155.00
£ / R On 15/09/2008 Currency Future			14.41360		14.55460		0.00	0.00	36.00
€ / R On 17/03/2008 Currency Future			10.18770		10.26840		0.00	0.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.36550		10.44710		0.00	0.00	1,248.00
€ / R On 15/09/2008 Currency Future			10.54830		10.62880		0.00	0.00	50.00
ALBI On 07/02/2008 Index Future			259.43000		259.31900		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call			56121.00000	56803	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			2931.00000	2503	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			268.35800		261.65500		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			17748.00000	51320	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			51198.00000	17740	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.42200		276.42200		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			122143.00000	121984	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7923.00000	7764	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.00000		284.00000		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			193973.00000	193893	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3973.00000	3893	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			111.65900		111.60000		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.58200		114.52200		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.85300		119.85300		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.24600		121.18100		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			260.84500		260.73250		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			2299.00000	2199	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			44974.00000	43749	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.14700		268.03250		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			56149.00000	56633	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			15824.00000	15163	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			275.70400	275.58450		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		51889.00000	52286	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		36044.00000	35246	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.24200	283.11850		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		109899.00000	110656	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		18714.00000	18236	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.71900	298.71900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.61000	10.60500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.61900	9.61600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.65700	8.88400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.67000	10.08500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.42900	9.42600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.28000	9.58600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.22400	9.22100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.23300	11.22900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.25100	11.26000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		12706.00000	12493	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		3520.00000	3326	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.30800	11.30700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13432.00000	13297	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		10714.00000	10577	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.18900	11.18000		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		16969.00000	16877	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		14713.00000	14599	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.98100	10.98400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19592.00000	19501	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		17811.00000	17727	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.64300	10.62400		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21940.00000	21886	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20425.00000	20325	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.30100	10.30300		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			10.01400	10.00200		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			25445.00000	25395	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25440.00000	25360	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.77900		9.77400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.71600		10.71200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			30625.00000	30639	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			329.00000	275	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.51600		10.51000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			18062.00000	18002	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7388.00000	7222	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.26800		10.26100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.77600		9.77100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			30279.00000	30409	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			346.00000	285	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.64500		9.64100		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			15795.00000	15754	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			8841.00000	8644	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.48900		9.48500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.21400		9.21100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			15844.00000	15821	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			2370.00000	2157	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.11900		9.11500		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			16872.00000	16898	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			8115.00000	7885	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			9.00600		9.00300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.24400		10.24700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.60100		10.61800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.97900		11.00400		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.75300		10.76600		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.02000		11.03200		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.23700		11.24600		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.98800		10.99300		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.16800		11.17300		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			253.03800		252.92800		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			259.66400		259.55200		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.89600		270.89600		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			274.76400		274.64300		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.39200		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		3.00000	2	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2708.00000	2707	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	3309	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	3917	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.14500	9.14500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		557.00000	549	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		869.00000	861	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.86800	8.86800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		493.00000	488	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1207.00000	1202	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.55900	8.55900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	8.50	Call		1068.00000	1029	6.50	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Put		1450.00000	1410	6.50	0.00	250.00
R157 On 07/02/2008 Bond Future	7.75	Call		42.00000	35	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		5405.00000	5398	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	8.25	Call		475.00000	444	6.35	0.00	250.00
R157 On 07/02/2008 Bond Future	8.25	Put		2489.00000	2458	6.35	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		7.00000	5	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		7088.00000	7086	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1.00000	1	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		8828.00000	8828	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.42300	8.42300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2273.00000	2251	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1786.00000	1764	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3241.00000	3220	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1190.00000	1168	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.28500	8.28500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		1792.00000	1776	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3576.00000	3560	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.19900	8.19900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		403.00000	366	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		5532.00000	5494	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		106.00000	90	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		8231.00000	8215	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		18.00000	14	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		11247.00000	11243	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			8.11600	8.11600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		2782.00000	2744	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		4083.00000	4045	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			8.03500	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		3143.00000	3114	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		6386.00000	6357	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.23100	10.22300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2.00000	1	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1441.00000	1448	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1.00000	0	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1687.00000	1695	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		1935.00000	1943	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.95000	9.94400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		58.00000	55	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		786.00000	788	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.56900	9.56400		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1455.00000	1443	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1886.00000	1876	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.61200	8.61200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		22.00000	18	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4562.00000	4558	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3.00000	3	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5908.00000	5907	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	7292	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.47900	8.47900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1637.00000	1619	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1532.00000	1514	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.34700	8.34700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1276.00000	1264	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		3001.00000	2989	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.42400	8.42400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		18.00000	14	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		6212.00000	6208	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.31500	8.31500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1436.00000	1418	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1853.00000	1835	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.20500	8.20500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		592.00000	583	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3528.00000	3520	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.41900	8.41900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		89.00000	76	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6703.00000	6690	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			8.32000	8.32000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		1524.00000	1504	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		2006.00000	1986	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.22200	8.22200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		468.00000	460	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3755.00000	3747	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.71600	8.71600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		9.00000	7	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		4375.00000	4373	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.57700	8.57700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		581.00000	569	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1999.00000	1988	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.43400	8.43400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		797.00000	788	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2631.00000	2622	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.39200	8.39200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		14.00000	11	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6569.00000	6566	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.30100	8.30100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1618.00000	1598	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1976.00000	1956	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.21000	8.21000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		867.00000	858	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2348.00000	2339	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.89500	7.89500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		14.00000	11	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9324.00000	9321	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.82600	7.82600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		2228.00000	2199	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2967.00000	2938	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.75700	7.75700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1316.00000	1307	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1384.00000	1375	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			257.62700	257.51600		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			264.37300	264.26000		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			274.34700	274.34700		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			279.74700	279.62500		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>							753.00	102,390.00

**Grand Total:** 753.00 102,390.00