

Daily MTM Report

Daily summary for 31/12/2007

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			9.45000	9.45000			0.00	0.00
R157 On 15/09/2015 Bond			8.58000	8.58000			0.00	0.00
R186 On 21/12/2026 Bond			8.19000	8.19000			0.00	0.00
R196 On 28/02/2009 Bond			10.30000	10.30000			0.00	0.00
R201 On 21/12/2014 Bond			8.63000	8.63000			0.00	0.00
R203 On 15/09/2017 Bond			8.43500	8.43500			0.00	0.00
R204 On 21/12/2018 Bond			8.42000	8.42000			0.00	0.00
R206 On 15/01/2014 Bond			8.74000	8.74000			0.00	0.00
R207 On 15/01/2020 Bond			8.39000	8.39000			0.00	0.00
R209 On 31/03/2036 Bond			7.97300	7.88000			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			6.91130		6.90800		0.00	126.00	47,062.00
\$ / R On 13/06/2008 Currency Future			7.03600		7.03220		0.00	301.00	15,005.00
\$ / R On 15/09/2008 Currency Future			7.16850		7.16430		0.00	0.00	1,472.00
£ / R On 17/03/2008 Currency Future			13.81520		13.72590		0.00	0.00	2,037.00
£ / R On 13/06/2008 Currency Future			14.02460		13.93300		0.00	0.00	1,155.00
£ / R On 15/09/2008 Currency Future			14.23990		14.14670		0.00	0.00	36.00
€ / R On 17/03/2008 Currency Future			10.17690		10.15130		0.00	0.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.35790		10.33060		0.00	0.00	1,248.00
€ / R On 15/09/2008 Currency Future			10.53950		10.51160		0.00	0.00	50.00
ALBI On 07/02/2008 Index Future			260.01400		260.01400		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call			61732.00000	61499	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1592.00000	1359	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			267.77900		267.86800		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			47637.00000	46711	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			18957.00000	18921	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			275.82400		275.91500		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			117418.00000	116474	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			8268.00000	8234	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			283.38700		283.48100		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			188946.00000	187987	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4136.00000	4117	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			111.83800		111.83800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.76400		114.76400		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.59400		119.63400		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.44300		121.44300		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			261.38450		261.38450		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			2578.00000	2292	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			38733.00000	38447	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.69500		268.69500		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			60145.00000	59834	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			13195.00000	12884	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			276.26900	276.26900		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		55191.00000	54908	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		32501.00000	32218	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.83250	283.83250		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		114988.00000	114803	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		16663.00000	16478	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.08300	298.17900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.60700	10.60200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.58100	9.57600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.62600	8.62300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.63100	9.62700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.39300	9.38900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.24300	9.24100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.19000	9.18800		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			11.24800	11.24800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		12217.00000	11918	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		3052.00000	2875	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.29900	11.30000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13102.00000	12971	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		10404.00000	10257	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.18200	11.17600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		16722.00000	16624	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		14476.00000	14364	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.98500	10.98200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19385.00000	19300	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		17608.00000	17516	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.63500	10.63100		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21768.00000	21695	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20236.00000	20153	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.31300	10.30900		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.96500	9.96100		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			25246.00000	25186	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25341.00000	25271	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.76400		9.75800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.70600		10.70300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			30371.00000	30378	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			220.00000	175	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.51200		10.50700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			17728.00000	17666	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7109.00000	6940	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.26500		10.25800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.73100		9.72500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			28461.00000	28624	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			299.00000	236	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.59400		9.58900		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			14320.00000	14302	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			9391.00000	9160	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.43200		9.42700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.17600		9.17300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call			13596.00000	13540	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put			2529.00000	2286	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.08000		9.07700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call			15115.00000	15101	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			8792.00000	8568	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.96700		8.96400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.24314		10.24300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.56600		10.58100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.92400		10.94800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			11.23400		10.73600		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.99100		11.00200		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.21000		11.21800		0.00	0.00	0.00
JROD On 30/06/2008 jRod			11.36300		10.97400		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.15000		11.15300		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			253.88100		253.88100		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			260.52200		260.52200		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.30900		270.39900		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			275.68500		275.68500		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.33200		9.33200		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	1	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2567.00000	2567	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		3169.00000	3169	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		3777.00000	3777	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.08500	9.08500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		596.00000	588	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		779.00000	771	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.80800	8.80800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		525.00000	520	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1123.00000	1118	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.49900	8.49900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	8.50	Call		1160.00000	1117	6.50	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Put		1153.00000	1110	6.50	0.00	250.00
R157 On 07/02/2008 Bond Future	7.75	Call		38.00000	31	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		5014.00000	5006	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	8.25	Call		504.00000	468	6.35	0.00	250.00
R157 On 07/02/2008 Bond Future	8.25	Put		2130.00000	2094	6.35	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		6.00000	4	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6699.00000	6697	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		8440.00000	8440	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.36300	8.36300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2434.00000	2411	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1566.00000	1543	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3450.00000	3429	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1017.00000	996	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.22500	8.22500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		1907.00000	1890	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3318.00000	3301	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.13900	8.13900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		421.00000	378	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4882.00000	4839	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		101.00000	84	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7560.00000	7542	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		15.00000	11	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		10577.00000	10573	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			8.05600	8.05600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		3005.00000	2966	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3636.00000	3596	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.97500	7.97500		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		3355.00000	3325	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5926.00000	5896	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.21200	10.16800		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		1387.00000	1429	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		1634.00000	1676	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		1882.00000	1924	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.81400	9.86800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		63.00000	68	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		732.00000	696	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.31200	9.47100		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1452.00000	1481	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1834.00000	1779	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.55200	8.55200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		20.00000	15	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4252.00000	4247	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		5599.00000	5598	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		6984.00000	6984	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.41900	8.41900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1757.00000	1738	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1349.00000	1330	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.28700	8.28700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1361.00000	1348	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2790.00000	2777	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.36400	8.36400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		15.00000	12	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5822.00000	5818	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.25500	8.25500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1580.00000	1560	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1612.00000	1593	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.14500	8.14500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		671.00000	661	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3226.00000	3217	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.35900	8.35900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		78.00000	65	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6278.00000	6264	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			8.26000	8.26000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		1677.00000	1656	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1746.00000	1725	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.16200	8.16200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		542.00000	534	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3419.00000	3411	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.65600	8.65600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		8.00000	6	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		4109.00000	4107	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.51700	8.51700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		638.00000	626	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1799.00000	1786	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.37400	8.37400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		859.00000	850	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2442.00000	2433	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.33200	8.33200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		12.00000	9	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6145.00000	6142	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.24100	8.24100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1780.00000	1759	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1716.00000	1695	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.15000	8.15000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1003.00000	993	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2064.00000	2054	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.83500	7.83500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		12.00000	9	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8747.00000	8744	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.76600	7.76600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		2443.00000	2413	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2600.00000	2570	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.69700	7.69700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1610.00000	1601	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1090.00000	1081	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			258.16800	258.16800		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			264.92100	264.92100		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			273.75300	273.84400		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.34000	280.34000		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:							427.00	102,943.00

Grand Total: 427.00 102,943.00