

# Daily MTM Report

Daily summary for 19/12/2007

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			9.46500	9.43000			0.00	0.00
R157 On 15/09/2015 Bond			8.54000	8.50000			0.00	0.00
R186 On 21/12/2026 Bond			8.12500	8.08500			0.00	0.00
R196 On 28/02/2009 Bond			10.32500	10.29000			0.00	0.00
R201 On 21/12/2014 Bond			8.59000	8.55000			0.00	0.00
R203 On 15/09/2017 Bond			8.39000	8.35000			0.00	0.00
R204 On 21/12/2018 Bond			8.38000	8.34000			0.00	0.00
R206 On 15/01/2014 Bond			8.70500	8.66500			0.00	0.00
R207 On 15/01/2020 Bond			8.34500	8.30500			0.00	0.00
R209 On 31/03/2036 Bond			7.81000	7.76500			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			7.02190		7.01310		0.00	6,271.00	47,346.00
\$ / R On 13/06/2008 Currency Future			7.14590		7.13650		0.00	0.00	14,253.00
\$ / R On 15/09/2008 Currency Future			7.28100		7.26910		0.00	1,000.00	1,100.00
£ / R On 17/03/2008 Currency Future			14.04620		14.12150		0.00	1,000.00	2,037.00
£ / R On 13/06/2008 Currency Future			14.25370		14.32720		0.00	0.00	1,155.00
£ / R On 15/09/2008 Currency Future			14.47460		14.54410		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			10.11770		10.12250		0.00	0.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.29470		10.29860		0.00	0.00	1,248.00
€ / R On 15/09/2008 Currency Future			10.47690		10.47980		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			260.62700		261.37400		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call			75054.00000	68048	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1314.00000	1778	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			268.67300		268.90500		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			55691.00000	53995	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			16641.00000	17265	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.74700		276.98700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			127187.00000	125053	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7317.00000	7583	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.33300		284.57900		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			199469.00000	197138	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3679.00000	3808	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			111.94800		112.22500		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.88100		115.16700		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.99400		120.09800		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.55900		121.85900		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			261.94300		262.64650		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			6330.00000	4513	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			29865.00000	35083	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.27850		270.00550		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			70985.00000	65359	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			10930.00000	12574	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			276.86550	277.61150		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		64350.00000	59610	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		28235.00000	30955	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			284.43150	285.19300		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		126411.00000	120253	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		14481.00000	15938	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			299.06800	299.32700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.58800	10.52800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.51200	9.47700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.60700	8.56300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.61000	9.57800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.30600	9.27000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.20800	9.17500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.11400	9.07900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.22500	11.22500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.26400	11.26100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		12900.00000	12841	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		3716.00000	3649	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		13559.00000	13515	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		10854.00000	10810	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.15800	11.12600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17004.00000	17010	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		14879.00000	14807	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.92200	10.88400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19557.00000	19574	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		18018.00000	17943	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.60500	10.52200		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21894.00000	21969	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20626.00000	20499	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.25500	10.18200		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.93600	9.89700		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		25384.00000	25409	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25635.00000	25565	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.75500	9.64400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.68300	10.63700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		29446.00000	30181	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		455.00000	391	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.48400	10.41500		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17137.00000	17855	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		8156.00000	7644	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.23600	10.14900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.71700	9.67900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		27042.00000	28362	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		630.00000	503	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.58100	9.53900		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		13707.00000	14552	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		10724.00000	9933	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.41700	9.37200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.08200	9.04500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		8978.00000	10287	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		6090.00000	5032	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.98000	8.94300		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		11065.00000	12168	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13384.00000	12093	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.86200	8.82300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.25200	10.25400		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.63200	10.63900		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.02000	11.02900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.76800	10.77200		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.02000	11.02300		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.21800	11.21900		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.96400	10.96300		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.13500	11.13400		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			254.81800	255.81400		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			261.49400	262.51900		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			271.21400	271.44900		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			276.69400	277.77300		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.31200	9.31200		2.85	0.00	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		6.00000	5	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2524.00000	2524	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1.00000	1	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		3123.00000	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		3731.00000	3731	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.06500	9.06500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		643.00000	640	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		783.00000	780	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.78800	8.78800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		557.00000	555	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1116.00000	1114	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.41900	8.41900		6.35	89.00	9,138.00
R157 On 07/02/2008 Bond Future	8.50	Call		1573.00000	1560	6.50	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Put		1047.00000	1034	6.50	0.00	250.00
R157 On 07/02/2008 Bond Future	7.75	Call		101.00000	96	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		4556.00000	4552	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	8.25	Call		793.00000	781	6.35	0.00	250.00
R157 On 07/02/2008 Bond Future	8.25	Put		1900.00000	1888	6.35	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		22.00000	21	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6196.00000	6194	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		3.00000	3	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		7924.00000	7923	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.28300	8.28300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2813.00000	2806	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1434.00000	1427	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3879.00000	3872	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		935.00000	929	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.14500	8.14500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		2182.00000	2176	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3093.00000	3088	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.02900	8.02900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		856.00000	839	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4080.00000	4063	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		285.00000	275	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6506.00000	6496	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		66.00000	63	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9391.00000	9387	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.94600	7.94600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		3771.00000	3759	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3159.00000	3146	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.86500	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		4016.00000	4006	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5340.00000	5330	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.17100	10.12400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		4.00000	3	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1347.00000	1392	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		1592.00000	1637	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		1839.00000	1885	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.88100	9.82700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		75.00000	67	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		713.00000	747	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.49700	9.43800		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1497.00000	1478	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1861.00000	1874	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.47200	8.47200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		57.00000	54	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3877.00000	3874	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		12.00000	11	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5196.00000	5195	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2.00000	2	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		6573.00000	6573	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.33900	8.33900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2047.00000	2041	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1233.00000	1227	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.20700	8.20700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1568.00000	1563	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2601.00000	2597	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.28400	8.28400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		49.00000	46	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5336.00000	5333	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.17500	8.17500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1915.00000	1909	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1431.00000	1425	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.06500	8.06500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		854.00000	851	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2898.00000	2895	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.27900	8.27900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		176.00000	169	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5819.00000	5813	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	8.18000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2036.00000	2029	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1551.00000	1544	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.08200	8.08200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		716.00000	713	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3043.00000	3040	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.58600	8.58600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		25.00000	24	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3817.00000	3816	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.44700	8.44700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		791.00000	787	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1649.00000	1645	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.30400	8.30400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		997.00000	994	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2286.00000	2283	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.24200	8.24200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		44.00000	42	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5539.00000	5536	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.15100	8.15100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2194.00000	2187	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1493.00000	1486	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.06000	8.06000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1307.00000	1304	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1733.00000	1730	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.71500	7.71500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		59.00000	56	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7624.00000	7621	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.64600	7.64600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3183.00000	3173	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2155.00000	2146	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.57700	7.57700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2399.00000	2396	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		682.00000	679	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			258.72900	259.43300		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			265.50800	266.23400		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			274.67000	274.90800		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.94200	281.70400		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>							<b>8,360.00</b>	<b>102,151.00</b>

**Grand Total:** 8,360.00 102,151.00