

Daily MTM Report

Daily summary for 02/01/2008

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			9.41000	9.45000			0.00	0.00
R157 On 15/09/2015 Bond			8.56500	8.58000			0.00	0.00
R186 On 21/12/2026 Bond			8.18500	8.19000			0.00	0.00
R196 On 28/02/2009 Bond			10.26000	10.30000			0.00	0.00
R201 On 21/12/2014 Bond			8.61500	8.63000			0.00	0.00
R203 On 15/09/2017 Bond			8.41500	8.43500			0.00	0.00
R204 On 21/12/2018 Bond			8.40500	8.42000			0.00	0.00
R206 On 15/01/2014 Bond			8.73000	8.74000			0.00	0.00
R207 On 15/01/2020 Bond			8.37000	8.39000			0.00	0.00
R209 On 31/03/2036 Bond			7.99100	7.97300			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			6.92820		6.91130		0.00	50.00	47,087.00
\$ / R On 13/06/2008 Currency Future			7.05370		7.03600		0.00	0.00	15,005.00
\$ / R On 15/09/2008 Currency Future			7.18630		7.16850		0.00	0.00	1,472.00
£ / R On 17/03/2008 Currency Future			13.69090		13.81520		0.00	2,000.00	1,037.00
£ / R On 13/06/2008 Currency Future			13.89710		14.02460		0.00	0.00	1,155.00
£ / R On 15/09/2008 Currency Future			14.10930		14.23990		0.00	0.00	36.00
€ / R On 17/03/2008 Currency Future			10.18940		10.17690		0.00	0.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.36840		10.35790		0.00	0.00	1,248.00
€ / R On 15/09/2008 Currency Future			10.54830		10.53950		0.00	0.00	50.00
ALBI On 07/02/2008 Index Future			260.19200		260.01400		0.00	77.00	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			61499.00000	63015	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1359.00000	1095	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			266.95700		267.77900		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			46711.00000	41323	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			18921.00000	21753	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			275.06800		275.82400		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			116474.00000	109966	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			8234.00000	9286	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			282.66900		283.38700		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			187987.00000	181275	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4117.00000	4585	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			111.93400		111.83800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.85900		114.76400		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.14700		119.59400		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.54900		121.44300		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			261.56750		261.38450		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			2292.00000	2354	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			38447.00000	36679	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.87800		268.69500		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			59834.00000	60976	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			12884.00000	12196	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			276.45950	276.26900		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		54908.00000	55853	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		32218.00000	31258	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			284.03550	283.83250		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		114803.00000	116278	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		16478.00000	15923	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.06700	298.08300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.55700	10.60700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.58100	9.58100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.61500	8.62600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.61900	9.63100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.41000	9.39300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.26400	9.24300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.21000	9.19000		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			11.24600	11.24800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		11918.00000	11741	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		2875.00000	2743	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.26900	11.29900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		12971.00000	12839	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		10257.00000	10197	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.11900	11.18200		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		16624.00000	16475	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		14364.00000	14367	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.92900	10.98500		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19300.00000	19172	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		17516.00000	17524	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.56300	10.63500		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21695.00000	21556	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20153.00000	20188	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.22400	10.31300		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.93000	9.96500		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		25186.00000	25101	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25271.00000	25271	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.69500	9.76400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.65500	10.70600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		30378.00000	29478	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		175.00000	174	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.44700	10.51200		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17666.00000	16849	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		6940.00000	7275	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.19300	10.26500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.73000	9.73100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		28624.00000	28574	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		236.00000	203	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.60000	9.59400		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		14302.00000	14346	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		9160.00000	8962	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.44500	9.43200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.19500	9.17600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		13540.00000	14345	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		2286.00000	1880	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.10000	9.08000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		15101.00000	15775	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		8568.00000	7951	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.99000	8.96700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.56500	10.56600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.93800	10.92400		0.00	0.00	0.00
JROD On 31/03/2008 jRod			11.26900	11.23400		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.01400	10.99100		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.23300	11.21000		0.00	0.00	0.00
JROD On 30/06/2008 jRod			11.38300	11.36300		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.16100	11.15000		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			254.03200	253.88100		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			260.67100	260.52200		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			268.75100	270.30900		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			275.85200	275.68500		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.29200	9.33200		2.85	0.00	8,063.00
R153 On 07/02/2008 Bond Future	8.25	Call		1.00000	2	2.65	0.00	0.00

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	Put		2567.00000	2473	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	3076	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	3684	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.04500	9.08500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		588.00000	623	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		771.00000	720	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.76800	8.80800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		520.00000	547	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1118.00000	1067	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.47900	8.49900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	8.50	Call		1117.00000	1154	6.50	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Put		1110.00000	1018	6.50	0.00	250.00
R157 On 07/02/2008 Bond Future	7.75	Call		31.00000	30	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		5006.00000	4876	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	8.25	Call		468.00000	481	6.35	0.00	250.00
R157 On 07/02/2008 Bond Future	8.25	Put		2094.00000	1977	6.35	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4.00000	4	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6697.00000	6567	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		0.00000	0	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		8440.00000	8311	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.34300	8.36300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2411.00000	2470	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1543.00000	1474	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3429.00000	3504	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		996.00000	943	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.20500	8.22500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		1890.00000	1932	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3301.00000	3218	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.12900	8.13900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		378.00000	367	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4839.00000	4717	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		84.00000	78	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7542.00000	7425	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		11.00000	10	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		10573.00000	10460	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			8.04600	8.05600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		2966.00000	2993	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3596.00000	3512	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.96500	7.97500		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		3325.00000	3354	11.44	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	Put		5896.00000	5812	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.17200	10.21200		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		1429.00000	1391	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		1676.00000	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		1924.00000	1885	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.74300	9.81400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		68.00000	77	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		696.00000	650	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.20900	9.31200		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1481.00000	1500	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1779.00000	1743	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.53200	8.55200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		15.00000	15	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4247.00000	4144	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2.00000	2	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5598.00000	5495	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	6881	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.39900	8.41900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1738.00000	1782	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1330.00000	1273	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.26700	8.28700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1348.00000	1379	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2777.00000	2709	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.34400	8.36400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		12.00000	11	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5818.00000	5688	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.23500	8.25500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1560.00000	1613	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1593.00000	1517	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.12500	8.14500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		661.00000	691	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3217.00000	3118	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.33900	8.35900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		65.00000	62	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6264.00000	6123	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.24000	8.26000		7.21	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	8.25	Call		1656.00000	1713	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1725.00000	1644	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.14200	8.16200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		534.00000	562	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3411.00000	3302	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.64600	8.65600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		6.00000	5	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		4107.00000	4063	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.50700	8.51700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		626.00000	633	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1786.00000	1750	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.36400	8.37400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		850.00000	858	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2433.00000	2399	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.31200	8.33200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		9.00000	9	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6142.00000	6000	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.22100	8.24100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1759.00000	1818	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1695.00000	1614	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.13000	8.15000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		993.00000	1043	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2054.00000	1963	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		9.00000	7	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8744.00000	8742	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		2413.00000	2393	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2570.00000	2549	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		1601.00000	1595	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1081.00000	1075	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			258.34900	258.16800		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			265.10000	264.92100		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			273.12900	273.75300		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.54000	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:							2,127.00	102,045.00

Grand Total: 2,127.00 102,045.00