

Daily MTM Report

Daily summary for 21/12/2007

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			9.51000	9.46500			0.00	0.00
R157 On 15/09/2015 Bond			8.64000	8.54000			0.00	0.00
R186 On 21/12/2026 Bond			8.25000	8.12500			0.00	0.00
R196 On 28/02/2009 Bond			10.36500	10.32500			0.00	0.00
R201 On 21/12/2014 Bond			8.69000	8.59000			0.00	0.00
R203 On 15/09/2017 Bond			8.49500	8.39000			0.00	0.00
R204 On 21/12/2018 Bond			8.48000	8.38000			0.00	0.00
R206 On 15/01/2014 Bond			8.80000	8.70500			0.00	0.00
R207 On 15/01/2020 Bond			8.45000	8.34500			0.00	0.00
R209 On 31/03/2036 Bond			7.94000	7.92000			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			7.13350	7.12920		0.00	507.00	46,808.00
\$ / R On 13/06/2008 Currency Future			7.26020	7.25520		0.00	2,000.00	14,253.00
\$ / R On 15/09/2008 Currency Future			7.39660	7.39180		0.00	0.00	1,172.00
£ / R On 17/03/2008 Currency Future			14.12610	14.12670		0.00	0.00	2,037.00
£ / R On 13/06/2008 Currency Future			14.33600	14.33570		0.00	0.00	1,155.00
£ / R On 15/09/2008 Currency Future			14.55460	14.55350		0.00	0.00	36.00
€ / R On 17/03/2008 Currency Future			10.26840	10.23320		0.00	0.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.44710	10.41130		0.00	1,000.00	1,248.00
€ / R On 15/09/2008 Currency Future			10.62880	10.59340		0.00	0.00	50.00
ALBI On 07/02/2008 Index Future			259.31900	259.52500		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call		58029.00000	56121	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2779.00000	2931	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			261.65500	268.43900		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		52306.00000	17748	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		17916.00000	51198	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			276.42200	276.50600		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		122919.00000	122143	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		7859.00000	7923	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.00000	284.08600		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		194803.00000	193973	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3943.00000	3973	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			111.60000	111.66400		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.52200	114.58900		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.85300	119.89000		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.18100	121.25100		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			260.73250	260.94300		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		2662.00000	2299	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		43232.00000	44974	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.03250	268.24950		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		57777.00000	56149	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		15282.00000	15824	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			275.58450	275.80800		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		53255.00000	51889	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		35175.00000	36044	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.11850	283.34650		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		111712.00000	109899	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		18247.00000	18714	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.71900	298.80900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.60500	10.59000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.61600	9.51200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.88400	8.60700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			10.08500	9.61200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.42600	9.30600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.58600	9.20900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.22100	9.11500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			11.22900	11.22900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			11.26000	11.26200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		12773.00000	12706	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		3585.00000	3520	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.30700	11.30200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13470.00000	13432	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		10765.00000	10714	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.18000	11.15900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		16977.00000	16969	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		14772.00000	14713	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.98400	10.93600		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19562.00000	19592	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		17897.00000	17811	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.62400	10.61300		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21953.00000	21940	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20464.00000	20425	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.30300	10.26100		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			10.00200	9.94100		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		25394.00000	25445	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25537.00000	25440	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.77400	9.75500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.71200	10.68700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		30227.00000	30625	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		368.00000	329	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.51000	10.48800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17858.00000	18062	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		7575.00000	7388	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.26100	10.23800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.77100	9.71800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		28375.00000	30279	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		478.00000	346	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.64100	9.58200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		14529.00000	15795	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		9871.00000	8841	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.48500	9.41800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.21100	9.08300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		10255.00000	15844	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		4936.00000	2370	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.11500	8.98100		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		12155.00000	16872	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12015.00000	8115	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			9.00300	8.86300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.24700	10.25000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.61800	10.62600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			11.00400	11.01200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.76600	10.76400		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.03200	11.01700		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.24600	11.21400		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.99300	10.96100		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.17300	11.13200		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			252.92800	253.11300		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			259.55200	259.74300		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.89600	270.97800		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			274.64300	274.84400		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.39200	9.38200		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	3	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2685.00000	2708	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		3286.00000	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		3894.00000	3917	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.14500	9.13500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		569.00000	557	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		860.00000	869	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.86800	8.85800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		502.00000	493	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1196.00000	1207	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.55900	8.53900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	8.50	Call		1141.00000	1068	6.50	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Put		1393.00000	1450	6.50	0.00	250.00
R157 On 07/02/2008 Bond Future	7.75	Call		49.00000	42	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		5283.00000	5405	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	8.25	Call		520.00000	475	6.35	0.00	250.00
R157 On 07/02/2008 Bond Future	8.25	Put		2405.00000	2489	6.35	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		9.00000	7	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6961.00000	7088	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		8700.00000	8828	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.42300	8.40300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2351.00000	2273	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1737.00000	1786	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3333.00000	3241	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1155.00000	1190	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.28500	8.26500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		1848.00000	1792	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3507.00000	3576	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.19900	8.17900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		453.00000	403	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		5359.00000	5532	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		124.00000	106	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		8027.00000	8231	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		22.00000	18	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		11030.00000	11247	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			8.11600	8.09600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		2896.00000	2782	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3974.00000	4083	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			8.03500	8.01500		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		3244.00000	3143	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		6264.00000	6386	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.22300	10.17700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3.00000	2	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		1397.00000	1441	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		1643.00000	1687	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		1890.00000	1935	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.94400	9.88600		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		66.00000	58	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		749.00000	786	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.56400	9.50000		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1474.00000	1455	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1871.00000	1886	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.61200	8.59200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		26.00000	22	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4464.00000	4562	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4.00000	3	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5806.00000	5908	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1.00000	0	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		7189.00000	7292	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.47900	8.45900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1696.00000	1637	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1490.00000	1532	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.34700	8.32700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1318.00000	1276	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2944.00000	3001	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.42400	8.41400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		20.00000	18	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		6150.00000	6212	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.31500	8.30500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1472.00000	1436	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1825.00000	1853	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.20500	8.19500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		611.00000	592	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3484.00000	3528	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.41900	8.40900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		97.00000	89	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6643.00000	6703	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	8.31000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		1563.00000	1524	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1976.00000	2006	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.22200	8.21200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		485.00000	468	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3704.00000	3755	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.71600	8.69600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		11.00000	9	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		4289.00000	4375	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.57700	8.55700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		612.00000	581	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1945.00000	1999	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.43400	8.41400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		827.00000	797	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2578.00000	2631	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.39200	8.38200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		16.00000	14	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6501.00000	6569	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.30100	8.29100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1658.00000	1618	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1947.00000	1976	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.21000	8.20000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		895.00000	867	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2306.00000	2348	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.89500	7.88500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		17.00000	14	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9231.00000	9324	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.82600	7.81600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		2284.00000	2228	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2925.00000	2967	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.75700	7.74700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1368.00000	1316	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1339.00000	1384	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			257.51600	257.72300		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			264.26000	264.47300		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			274.34700	274.67000		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			279.62500	279.84900		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:							3,507.00	101,637.00

Grand Total: **3,507.00** **101,637.00**