

# Daily MTM Report

Daily summary for 28/12/2007

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			9.45000	9.47000			0.00	0.00
R157 On 15/09/2015 Bond			8.58000	8.60000			0.00	0.00
R186 On 21/12/2026 Bond			8.19000	8.21000			0.00	0.00
R196 On 28/02/2009 Bond			10.30000	10.32500			0.00	0.00
R201 On 21/12/2014 Bond			8.63000	8.65000			0.00	0.00
R203 On 15/09/2017 Bond			8.43500	8.45500			0.00	0.00
R204 On 21/12/2018 Bond			8.42000	8.44000			0.00	0.00
R206 On 15/01/2014 Bond			8.74000	8.76000			0.00	0.00
R207 On 15/01/2020 Bond			8.39000	8.41000			0.00	0.00
R209 On 31/03/2036 Bond			7.88000	7.90000			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			6.90800	6.95320		0.00	173.00	46,936.00
\$ / R On 13/06/2008 Currency Future			7.03220	7.07780		0.00	0.00	14,704.00
\$ / R On 15/09/2008 Currency Future			7.16430	7.21010		0.00	0.00	1,472.00
£ / R On 17/03/2008 Currency Future			13.72590	13.82320		0.00	0.00	2,037.00
£ / R On 13/06/2008 Currency Future			13.93300	14.03210		0.00	0.00	1,155.00
£ / R On 15/09/2008 Currency Future			14.14670	14.24750		0.00	0.00	36.00
€ / R On 17/03/2008 Currency Future			10.15130	10.13830		0.00	0.00	1,752.00
€ / R On 13/06/2008 Currency Future			10.33060	10.31760		0.00	0.00	1,248.00
€ / R On 15/09/2008 Currency Future			10.51160	10.49740		0.00	0.00	50.00
ALBI On 07/02/2008 Index Future			260.01400	259.76300		0.00	0.00	517.00
ALBI On 07/02/2008 Index Future	254.00	Call		59519.00000	61732	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1889.00000	1592	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			267.86800	268.11000		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		49335.00000	47637	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		18235.00000	18957	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			275.91500	276.16600		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		119621.00000	117418	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		7961.00000	8268	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			283.48100	283.73800		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		191367.00000	188946	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3987.00000	4136	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			111.83800	111.75500		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			114.76400	114.67900		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			119.63400	119.74200		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			121.44300	121.35200		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			261.38450	261.14900		3.89	0.00	7.00
GOVI On 07/02/2008 jGovi	265.00	Call		2338.00000	2578	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		40848.00000	38733	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.69500	268.45400		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		58502.00000	60145	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		13962.00000	13195	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	276.02150		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		53833.00000	55191	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		33618.00000	32501	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			283.83250	283.57650		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		113053.00000	114988	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		17288.00000	16663	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.17900	298.44700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.60200	10.60700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.57600	9.60100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.62300	8.63600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.62700	9.65200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.38900	9.41100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.24100	9.25200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.18800	9.19400		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	11.25100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		12290.00000	12217	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		3120.00000	3052	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			11.30000	11.30600		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		13157.00000	13102	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		10442.00000	10404	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			11.17600	11.18200		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		16764.00000	16722	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		14503.00000	14476	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.98200	11.00000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19436.00000	19385	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		17616.00000	17608	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.63100	10.63900		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		21804.00000	21768	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		20252.00000	20236	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			10.30900	10.31800		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.96100	10.01400		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		25330.00000	25246	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		25296.00000	25341	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.75800	9.76300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.70300	10.71700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		30608.00000	30371	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		227.00000	220	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.50700	10.51400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17851.00000	17728	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		7107.00000	7109	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			10.25800	10.26300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.72500	9.76600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		29989.00000	28461	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		251.00000	299	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.58900	9.63100		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		15300.00000	14320	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		8736.00000	9391	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.42700	9.47100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.17300	9.19200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		14565.00000	13596	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		2297.00000	2529	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.07700	9.09400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		15798.00000	15115	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		8388.00000	8792	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.96400	8.97900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.24300	10.24300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.58100	10.58500		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.94800	10.95400		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.73600	10.74000		0.00	0.00	0.00
JROD On 30/04/2008 jRod			11.00200	11.00800		0.00	0.00	0.00
JROD On 30/05/2008 jRod			11.21800	11.22500		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.97400	10.98000		0.00	0.00	0.00
JROD On 31/07/2008 jRod			11.15300	11.15900		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			253.88100	253.54500		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			260.52200	260.17800		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			270.39900	270.64500		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			275.68500	275.31800		0.00	0.00	12.00
R153 On 07/02/2008 Bond Future			9.33200	9.35200		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	2	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		2614.00000	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		3216.00000	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		3824.00000	3777	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			9.08500	9.10500		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		579.00000	596	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		805.00000	779	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.80800	8.82800		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		512.00000	525	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1148.00000	1123	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.49900	8.51900		6.35	0.00	9,138.00
R157 On 07/02/2008 Bond Future	8.50	Call		1110.00000	1160	6.50	0.00	0.00
R157 On 07/02/2008 Bond Future	8.50	Put		1233.00000	1153	6.50	0.00	250.00
R157 On 07/02/2008 Bond Future	7.75	Call		36.00000	38	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		5141.00000	5014	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	8.25	Call		479.00000	504	6.35	0.00	250.00
R157 On 07/02/2008 Bond Future	8.25	Put		2235.00000	2130	6.35	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		5.00000	6	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		6828.00000	6699	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		0.00000	1	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		8570.00000	8440	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.36300	8.38300		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		2369.00000	2434	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1628.00000	1566	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		3369.00000	3450	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		1064.00000	1017	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			8.22500	8.24500		6.25	0.00	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call		1861.00000	1907	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		3396.00000	3318	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			8.13900	8.15900		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		397.00000	421	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		5081.00000	4882	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		96.00000	101	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7777.00000	7560	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		14.00000	15	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		10799.00000	10577	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			8.05600	8.07600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		2911.00000	3005	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3766.00000	3636	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.97500	7.99500		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		3269.00000	3355	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		6065.00000	5926	11.44	0.00	0.00
R196 On 07/02/2008 Bond Future			10.16800	10.19500		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		1413.00000	1387	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		1660.00000	1634	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		1908.00000	1882	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.86800	9.89900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		59.00000	63	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		753.00000	732	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			9.47100	9.50800		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1447.00000	1452	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1848.00000	1834	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.55200	8.57200		6.61	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		19.00000	20	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4353.00000	4252	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2.00000	3	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5702.00000	5599	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		7086.00000	6984	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.41900	8.43900		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1708.00000	1757	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1401.00000	1349	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.28700	8.30700		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1327.00000	1361	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2854.00000	2790	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.36400	8.38400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		14.00000	15	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5950.00000	5822	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.25500	8.27500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1522.00000	1580	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1683.00000	1612	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			8.14500	8.16500		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		639.00000	671	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3322.00000	3226	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.35900	8.37900		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		76.00000	78	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6414.00000	6278	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	8.28000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		1615.00000	1677	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1822.00000	1746	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			8.16200	8.18200		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		513.00000	542	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3527.00000	3419	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.65600	8.67600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		7.00000	8	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		4197.00000	4109	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.51700	8.53700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		613.00000	638	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1860.00000	1799	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.37400	8.39400		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		834.00000	859	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2501.00000	2442	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.33200	8.35200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		11.00000	12	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6285.00000	6145	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.24100	8.26100		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1715.00000	1780	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1792.00000	1716	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			8.15000	8.17000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		951.00000	1003	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2153.00000	2064	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.83500	7.85500		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		11.00000	12	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8939.00000	8747	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.76600	7.78600		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		2356.00000	2443	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2707.00000	2600	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.69700	7.71700		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1503.00000	1610	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1180.00000	1090	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			258.16800	257.93300		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			264.92100	264.68100		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			273.84400	274.09300		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			280.34000	280.08400		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>							173.00	102,516.00

**Grand Total:** 173.00 102,516.00