

Daily MTM Report

Daily summary for 24/08/2007

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			9.15000	9.18000			0.00	0.00
R157 On 15/09/2015 Bond			8.42000	8.45000			0.00	0.00
R186 On 21/12/2026 Bond			8.09000	8.11500			0.00	0.00
R196 On 28/02/2009 Bond			9.41000	9.44000			0.00	0.00
R201 On 21/12/2014 Bond			8.45000	8.48000			0.00	0.00
R203 On 15/09/2017 Bond			8.27500	8.30500			0.00	0.00
R204 On 21/12/2018 Bond			8.24500	8.27500			0.00	0.00
R206 On 15/01/2014 Bond			8.45000	8.48000			0.00	0.00
R207 On 15/01/2020 Bond			8.18000	8.21000			0.00	0.00
R209 On 31/03/2036 Bond			7.70500	7.73000			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 17/09/2007 Currency Future			7.24330		7.27240		0.00	0.00	2,212.00
\$ / R On 14/12/2007 Currency Future			7.33900		7.36860		0.00	400.00	23,750.00
\$ / R On 17/03/2008 Currency Future			7.44150		7.47190		0.00	0.00	6,104.00
ALBI On 01/11/2007 Index Future			252.23000		251.87000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			13059.00000	14228	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			34359.00000	31928	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			259.20700		258.83600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			64108.00000	66706	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			15748.00000	14636	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.16400		110.03200		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.10500		112.97000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			257.47500		257.10700		3.89	0.00	178.00
GOVI On 01/11/2007 jGovi	265.00	Call			676.00000	802	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			79606.00000	76052	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.34800		263.97100		3.89	0.00	45.00
GOVI On 07/02/2008 jGovi	265.00	Call			23003.00000	24644	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			33293.00000	31164	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.88700		270.50050		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			84249.00000	87010	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			19244.00000	18140	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			278.38200		279.37000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			286.08200		287.09700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.94100		9.96000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.51100		9.53500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.60000		8.63200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.59100		9.61800		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J203 On 15/09/2017 jSwap			9.34100	9.36500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.22700	9.25900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.12400	9.16100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.12500	0.00000		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.29300	10.30500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7328.00000	7297	0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Put		0.00000	0	0.39	0.00	0.00
JFRA On 07/02/2008 jFra			10.32700	10.35200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17252.00000	17176	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10288.00000	10276	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.32300	10.34900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16729.00000	16664	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16479.00000	16480	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.18400	10.19900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19470.00000	19425	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19594.00000	19585	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.07500	10.07800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21719.00000	21691	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22137.00000	22116	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.10200	10.11800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22181.00000	21907	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2068.00000	2078	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.01100	10.02900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24545.00000	24288	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6178.00000	6239	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.91300	9.93200		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16783.00000	16582	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16424.00000	16564	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.67000	9.69500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		28250.00000	27362	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1074.00000	1151	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.59700	9.62200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		28935.00000	28172	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4571.00000	4775	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.52800	9.55300		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		18424.00000	17880	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		14851.00000	15288	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 01/11/2007 jNote			9.19100	9.21800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		17395.00000	16099	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3419.00000	3842	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.12100	9.14900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		18789.00000	17685	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9220.00000	9907	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.05400	9.08300		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		20145.00000	19091	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13392.00000	14204	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.26300	9.20400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.47600	9.48400		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.84200	9.85900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.67500	9.68500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.90500	9.91300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12600	10.13100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92900	9.93000		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.09800	10.09700		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			252.51400	252.04700		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			259.25400	258.77600		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.14000	9.17000		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		291.00000	320	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		24347.00000	23602	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		90.00000	100	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		30800.00000	30036	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		24.00000	26	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		37438.00000	36667	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.07500	9.10500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		2372.00000	2491	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		22707.00000	22120	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1446.00000	1524	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		27819.00000	27191	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		838.00000	886	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		33291.00000	32634	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.04500	9.07500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8960.00000	9254	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10578.00000	10224	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.38500	8.41500		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		8904.00000	9594	6.00	0.00	35.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/11/2007 Bond Future	8.25	Put		20035.00000	18710	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1569.00000	1731	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		47220.00000	45368	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		500.00000	557	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63867.00000	61910	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		500.00000	557	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63867.00000	61910	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		130.00000	146	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		81525.00000	79527	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.31500	8.34500		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		7685.00000	8121	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		47412.00000	45884	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4460.00000	4740	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		61364.00000	59678	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2415.00000	2580	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		76788.00000	74989	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.26500	8.29500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		29971.00000	31089	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		16949.00000	16146	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.05500	8.08500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3781.00000	4153	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		72853.00000	69819	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1275.00000	1415	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		101643.00000	98377	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		347.00000	388	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		133143.00000	129779	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.98500	8.01500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		22937.00000	24160	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		53588.00000	51398	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14033.00000	14874	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		74654.00000	72081	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		7947.00000	8477	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		99603.00000	96719	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.94000	7.97000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		42933.00000	44679	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		39535.00000	37869	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.28800	9.32800		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		621.00000	692	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7713.00000	7295	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		260.00000	293	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10441.00000	9985	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		95.00000	108	1.60	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R196 On 01/11/2007 Bond Future	8.25	Put		13378.00000	12902	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.10800	9.10400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3039.00000	3011	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6526.00000	6538	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2202.00000	2178	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8162.00000	8178	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1547.00000	1527	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9990.00000	10010	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.98400	8.93500		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4212.00000	4008	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3707.00000	3884	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.40000	8.43000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1447.00000	1584	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		38541.00000	37077	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		502.00000	554	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		51661.00000	50112	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		146.00000	162	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		65607.00000	64022	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.30000	8.33000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6503.00000	6864	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37326.00000	36121	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3833.00000	4067	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		48302.00000	46970	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2114.00000	2255	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		60452.00000	59027	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.22500	8.25500		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		25146.00000	26064	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		12736.00000	12121	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.22500	8.25500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1023.00000	1135	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		52975.00000	51087	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.14500	8.17500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6257.00000	6636	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		51984.00000	50386	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.08000	8.11000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		27530.00000	28622	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		18470.00000	17606	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.20000	8.23000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		3665.00000	3908	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		57504.00000	55607	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.12000	8.15000		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 07/02/2008 Bond Future	7.50	Call		12592.00000	13122	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		59966.00000	58373	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.06000	8.09000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		30358.00000	31554	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		19224.00000	18315	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.39500	8.42500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1096.00000	1207	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		32918.00000	31642	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.28500	8.31500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5373.00000	5683	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		31202.00000	30161	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.20500	8.23500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		16365.00000	17019	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		15708.00000	15046	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.14000	8.17000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1385.00000	1541	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		51832.00000	49804	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.06500	8.09500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6791.00000	7237	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		51179.00000	49452	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.01000	8.04000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		33132.00000	34410	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		18184.00000	17301	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.66500	7.69500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1317.00000	1482	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		75152.00000	72332	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.60500	7.63500		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		7879.00000	8435	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		75573.00000	73114	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.56000	7.59000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		44586.00000	46328	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		28692.00000	27399	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			254.38000	254.01400		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			261.17000	260.79500		0.00	0.00	0.00

Total for Derivatives: **400.00** **35,853.00**

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

400.00

35,853.00