

Daily MTM Report

Daily summary for 03/09/2007

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			9.34500	9.31000			0.00	0.00
R157 On 15/09/2015 Bond			8.65500	8.61000			0.00	0.00
R186 On 21/12/2026 Bond			8.31000	8.27500			0.00	0.00
R196 On 28/02/2009 Bond			9.61000	9.57000			0.00	0.00
R201 On 21/12/2014 Bond			8.69000	8.63500			0.00	0.00
R203 On 15/09/2017 Bond			8.52500	8.47500			0.00	0.00
R204 On 21/12/2018 Bond			8.47500	8.43000			0.00	0.00
R206 On 15/01/2014 Bond			8.69000	8.63500			0.00	0.00
R207 On 15/01/2020 Bond			8.42500	8.38000			0.00	0.00
R209 On 31/03/2036 Bond			7.93500	7.90000			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			7.20510		7.18880		0.00	0.00	2,137.00
\$ / R On 14/12/2007 Currency Future			7.29890		7.28230		0.00	60.00	23,620.00
\$ / R On 17/03/2008 Currency Future			7.40350		7.38630		0.00	1,500.00	7,600.00
ALBI On 01/11/2007 Index Future			249.38200		249.78700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			6112.00000	4963	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			48242.00000	51143	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			256.39100		256.78500		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			49466.00000	46692	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			21616.00000	22782	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.24700		109.40100		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.21500		112.37400		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			254.74700		255.17050		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			129.00000	76	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			98424.00000	102606	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.66800		262.10400		3.89	0.00	15.00
GOVI On 07/02/2008 jGovi	265.00	Call			15026.00000	13372	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			43986.00000	46692	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.26300		268.70950		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			71066.00000	67840	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			23971.00000	25210	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			277.09800		277.09800		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			284.86000		284.86000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.19700		10.19200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.69900		9.67300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.74100		8.75300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.78300		9.75800		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			9.53600	9.50500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.43100	9.40000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.32800	9.29900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.16300	10.16300		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.44300	10.42800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7647.00000	7686	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			10.55200	10.54400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17203.00000	17089	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9775.00000	9650	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.56500	10.53800		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16707.00000	16643	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15969.00000	15833	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.38400	10.39400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19479.00000	19382	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19129.00000	19056	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.32400	10.26600		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21742.00000	21736	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21703.00000	21556	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.28000	10.25700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23952.00000	24202	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1376.00000	1217	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.16900	10.15300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25832.00000	25937	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5286.00000	5110	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.04500	10.03300		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17433.00000	17444	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15260.00000	15055	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.86300	9.82700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		32724.00000	33985	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		482.00000	360	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.79200	9.75500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		32737.00000	33825	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3250.00000	2914	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.72200	9.68400		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20982.00000	21750	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		12294.00000	11580	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			9.40200	9.36700		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		24659.00000	26510	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		1268.00000	924	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.33400	9.29900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		24781.00000	26281	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5691.00000	4987	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.26600	9.23000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		25544.00000	26956	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		9400.00000	8528	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.44700	9.46100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.80500	9.83100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.13800	10.16400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.89800	9.90100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12700	10.11400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.31700	10.28800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.10700	10.07800		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			248.97700	249.44800		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			255.74100	256.22600		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.31400	9.27400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		127.00000	88	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		26861.00000	27849	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		32.00000	20	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		33420.00000	34435	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		7.00000	4	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		40099.00000	41123	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.19900	9.15900		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1999.00000	1794	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		23602.00000	24335	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1185.00000	1047	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		28826.00000	29626	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		665.00000	578	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		34387.00000	35237	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.11400	9.07400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8816.00000	8352	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10411.00000	10809	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.62100	8.57100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		4889.00000	3860	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		26428.00000	28711	6.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/11/2007 Bond Future	7.75	Call		582.00000	391	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		56641.00000	59761	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		145.00000	87	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73919.00000	77174	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		145.00000	87	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73919.00000	77174	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		28.00000	15	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		91831.00000	95130	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.53700	8.48700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		5319.00000	4615	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		54295.00000	56826	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2916.00000	2474	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		69067.00000	71860	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1482.00000	1226	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		85103.00000	88083	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.47500	8.42500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		24888.00000	23069	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		20144.00000	21491	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.27700	8.24700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		1480.00000	1136	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		88703.00000	91676	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		391.00000	277	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		118911.00000	122114	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		80.00000	52	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		151028.00000	154316	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.21400	8.18400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		15710.00000	14466	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		65331.00000	67410	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		9021.00000	8175	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		88612.00000	91088	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		4757.00000	4233	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		115383.00000	118181	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.16800	8.13800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		33001.00000	31270	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		48453.00000	50043	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.52700	9.48700		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		289.00000	223	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9319.00000	9740	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		101.00000	73	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12220.00000	12679	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		30.00000	20	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15252.00000	15729	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 07/02/2008 Bond Future			9.35700	9.27900		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2332.00000	2058	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7536.00000	8026	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1637.00000	1424	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9314.00000	9865	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1111.00000	952	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11271.00000	11876	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.22900	9.12100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3438.00000	3041	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4375.00000	4814	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.64400	8.59400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		550.00000	378	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		46343.00000	48803	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		152.00000	95	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		60009.00000	62585	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		34.00000	19	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		74193.00000	76812	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.55000	8.50000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4265.00000	3704	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		43906.00000	45921	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2360.00000	2006	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		55648.00000	57869	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1215.00000	1008	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		68371.00000	70740	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.48000	8.43000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		19726.00000	18284	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		16199.00000	17278	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.49000	8.44000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		293.00000	186	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		64462.00000	67624	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.41200	8.36200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3769.00000	3221	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		61704.00000	64388	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.35200	8.30200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		20586.00000	18930	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		23924.00000	25465	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.44200	8.39200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		1781.00000	1346	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		67062.00000	70123	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.36700	8.31700		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		9060.00000	8110	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	Put		68143.00000	70662	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.31100	8.26100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		23481.00000	21631	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		24241.00000	25832	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.63900	8.58900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		395.00000	265	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		39757.00000	41911	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.53400	8.48400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3484.00000	3012	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		36877.00000	38629	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.46000	8.41000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		12476.00000	11458	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		19451.00000	20599	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.39300	8.34300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		434.00000	280	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		63342.00000	66748	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.32100	8.27100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4086.00000	3463	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		61092.00000	64013	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.27000	8.22000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		25459.00000	23495	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		23343.00000	24902	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.89900	7.86900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		361.00000	253	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		91173.00000	93936	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.84200	7.81200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		4560.00000	4052	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		89687.00000	92076	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.79900	7.76900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		34216.00000	32526	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		36072.00000	37297	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			251.66400	252.08300		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			258.50100	258.93300		0.00	0.00	0.00
Total for Derivatives:							1,560.00	37,058.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

1,560.00

37,058.00