

Daily MTM Report

Daily summary for 27/08/2007

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			9.10000	9.15000			0.00	0.00
R157 On 15/09/2015 Bond			8.38500	8.42000			0.00	0.00
R186 On 21/12/2026 Bond			8.05500	8.09000			0.00	0.00
R196 On 28/02/2009 Bond			9.35500	9.41000			0.00	0.00
R201 On 21/12/2014 Bond			8.41000	8.45000			0.00	0.00
R203 On 15/09/2017 Bond			8.24000	8.27500			0.00	0.00
R204 On 21/12/2018 Bond			8.20500	8.24500			0.00	0.00
R206 On 15/01/2014 Bond			8.41500	8.45000			0.00	0.00
R207 On 15/01/2020 Bond			8.14500	8.18000			0.00	0.00
R209 On 31/03/2036 Bond			7.67000	7.70500			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			7.23840		7.24330		0.00	100.00	2,212.00
\$ / R On 14/12/2007 Currency Future			7.33220		7.33900		0.00	215.00	23,750.00
\$ / R On 17/03/2008 Currency Future			7.43360		7.44150		0.00	10.00	6,104.00
ALBI On 01/11/2007 Index Future			252.82800		252.23000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			14228.00000	16141	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			31928.00000	27861	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			259.80900		259.20700		0.00	20.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			66706.00000	70927	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			14636.00000	12837	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.40800		110.16400		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.35500		113.10500		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			258.09750		257.47500		3.89	0.00	178.00
GOVI On 01/11/2007 jGovi	265.00	Call			802.00000	1016	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			76052.00000	70041	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.98500		264.34800		3.89	0.00	45.00
GOVI On 07/02/2008 jGovi	265.00	Call			24644.00000	27490	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			31164.00000	27640	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			271.54050		270.88700		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			87010.00000	91690	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			18140.00000	16285	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			278.01200		278.38200		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			285.68800		286.08200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.90000		9.94100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.46100		9.51100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.55000		8.60000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.53700		9.59100		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			9.29800	9.34100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.18700	9.22700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.08500	9.12400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.11700	10.12500		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.27400	10.29300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7297.00000	7248	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			10.28000	10.32700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17176.00000	16990	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10276.00000	10207	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.26600	10.32300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16664.00000	16492	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16480.00000	16456	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.10600	10.18400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19425.00000	19248	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19585.00000	19598	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.99500	10.07500		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21691.00000	21521	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22116.00000	22142	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.04500	10.10200		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21907.00000	20955	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2078.00000	2141	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.95200	10.01100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24288.00000	23459	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6239.00000	6452	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.85600	9.91300		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16582.00000	15982	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16564.00000	16992	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.61100	9.67000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		27362.00000	25267	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1151.00000	1333	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.53600	9.59700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		28172.00000	26324	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4775.00000	5287	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.46700	9.52800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		17880.00000	16571	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15288.00000	16374	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			9.14500	9.19100		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		16099.00000	13912	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3842.00000	4586	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.07500	9.12100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		17685.00000	15893	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9907.00000	11061	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.00900	9.05400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		19091.00000	17469	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		14204.00000	15485	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.20100	9.26300		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.46500	9.47600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.82200	9.84200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.66400	9.67500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.89400	9.90500		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.11600	10.12600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92200	9.92900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.08800	10.09800		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			253.25100	252.51400		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			260.00900	259.25400		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.09000	9.14000		2.93	54.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		320.00000	358	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		23602.00000	22348	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		100.00000	111	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		30036.00000	28755	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		26.00000	29	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		36667.00000	35378	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.02500	9.07500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		2491.00000	2674	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		22120.00000	21126	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1524.00000	1642	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		27191.00000	26133	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		886.00000	958	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		32634.00000	31529	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.99500	9.04500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		9254.00000	9732	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10224.00000	9624	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.34500	8.38500		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		9594.00000	10417	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		18710.00000	16841	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1731.00000	1888	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		45368.00000	42833	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		557.00000	604	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		61910.00000	59264	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		557.00000	604	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		61910.00000	59264	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		146.00000	156	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		79527.00000	76844	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.27500	8.31500		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		8121.00000	8645	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		45884.00000	43782	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4740.00000	5065	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		59678.00000	57377	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2580.00000	2766	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		74989.00000	72548	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.22500	8.26500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		31089.00000	32549	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		16146.00000	15041	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.01500	8.05500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		4153.00000	4531	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		69819.00000	65633	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1415.00000	1536	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		98377.00000	93934	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		388.00000	416	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		129779.00000	125242	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.94500	7.98500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		24160.00000	25698	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		51398.00000	48362	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14874.00000	15906	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		72081.00000	68539	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8477.00000	9109	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		96719.00000	92777	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.90000	7.94000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		44679.00000	46953	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		37869.00000	35572	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.22900	9.28800		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		692.00000	787	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7295.00000	6669	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		293.00000	335	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9985.00000	9306	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		108.00000	123	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		12902.00000	12197	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.03800	9.10800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3011.00000	3241	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6538.00000	6080	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2178.00000	2356	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8178.00000	7668	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1527.00000	1660	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10010.00000	9454	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.91100	8.98400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4008.00000	4278	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3884.00000	3588	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.36000	8.40000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1584.00000	1714	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		37077.00000	35066	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		554.00000	595	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		50112.00000	48013	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		162.00000	171	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		64022.00000	61891	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.26000	8.30000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6864.00000	7297	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36121.00000	34461	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4067.00000	4340	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		46970.00000	45150	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2255.00000	2414	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		59027.00000	57092	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.18500	8.22500		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		26064.00000	27265	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		12121.00000	11273	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.19500	8.22500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1135.00000	1183	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		51087.00000	49131	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.11500	8.14500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6636.00000	6936	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		50386.00000	48704	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.05000	8.08000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		28622.00000	29655	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		17606.00000	16679	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.16000	8.20000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		3908.00000	4106	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		55607.00000	52944	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.08000	8.12000		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		13122.00000	13728	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		58373.00000	56139	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.02000	8.06000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		31554.00000	33122	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		18315.00000	17065	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.35500	8.39500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1207.00000	1314	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		31642.00000	29895	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.24500	8.28500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5683.00000	6058	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30161.00000	28732	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.16500	8.20500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		17019.00000	17866	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		15046.00000	14136	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.10000	8.14000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1541.00000	1695	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		49804.00000	47035	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.02500	8.06500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		7237.00000	7783	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		49452.00000	47090	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.97000	8.01000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		34410.00000	36088	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		17301.00000	16087	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.62500	7.66500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1482.00000	1645	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		72332.00000	68488	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.56500	7.60500		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		8435.00000	9119	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		73114.00000	69752	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.52000	7.56000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		46328.00000	48613	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		27399.00000	25610	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			254.99800	254.38000		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			261.80300	261.17000		0.00	0.00	0.00
Total for Derivatives:							399.00	35,907.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

399.00

35,907.00