

Daily MTM Report

Daily summary for 31/08/2007

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			9.31000	9.25000			0.00	0.00
R157 On 15/09/2015 Bond			8.61000	8.52500			0.00	0.00
R186 On 21/12/2026 Bond			8.27500	8.19500			0.00	0.00
R196 On 28/02/2009 Bond			9.57000	9.51000			0.00	0.00
R201 On 21/12/2014 Bond			8.63500	8.55500			0.00	0.00
R203 On 15/09/2017 Bond			8.47500	8.38500			0.00	0.00
R204 On 21/12/2018 Bond			8.43000	8.35000			0.00	0.00
R206 On 15/01/2014 Bond			8.63500	8.55500			0.00	0.00
R207 On 15/01/2020 Bond			8.38000	8.30000			0.00	0.00
R209 On 31/03/2036 Bond			7.90000	7.80500			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			7.18880		7.16160		0.00	0.00	2,137.00
\$ / R On 14/12/2007 Currency Future			7.28230		7.25500		0.00	410.00	23,680.00
\$ / R On 17/03/2008 Currency Future			7.38630		7.35820		0.00	0.00	6,100.00
ALBI On 01/11/2007 Index Future			249.78700		250.79500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			8682.00000	6112	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			40732.00000	48242	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			256.78500		257.80800		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			56288.00000	49466	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			18208.00000	21616	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.40100		109.72300		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.37400		112.70500		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			255.17050		256.14400		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			270.00000	129	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			88830.00000	98424	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			262.10400		263.10500		3.89	0.00	15.00
GOVI On 07/02/2008 jGovi	265.00	Call			18783.00000	15026	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			37733.00000	43986	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.70950		269.73550		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			78232.00000	71066	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			20877.00000	23971	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			277.09800		277.26200		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			284.86000		285.01600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.19200		10.01700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.67300		9.60400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.75300		8.68200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.75800		9.69000		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			9.50500	9.43600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.40000	9.32900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.29900	9.22900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.16300	10.12500		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.42800	10.40800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7596.00000	7647	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			10.54400	10.49100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17167.00000	17203	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9870.00000	9775	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.53800	10.49400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16684.00000	16707	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16059.00000	15969	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.39400	10.36400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19471.00000	19479	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19194.00000	19129	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.26600	10.19700		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21685.00000	21742	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21814.00000	21703	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.25700	10.22800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23547.00000	23952	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1484.00000	1376	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.15300	10.12600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25522.00000	25832	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5449.00000	5286	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.03300	10.00800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17238.00000	17433	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15512.00000	15260	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.82700	9.78100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		31088.00000	32724	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		613.00000	482	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.75500	9.70600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31247.00000	32737	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3648.00000	3250	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.68400	9.63300		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		19887.00000	20982	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13188.00000	12294	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			9.36700	9.29400		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		20803.00000	24659	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2018.00000	1268	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.29900	9.22400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		21546.00000	24781	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		7207.00000	5691	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.23000	9.15500		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		22590.00000	25544	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		11227.00000	9400	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.20142	9.20100		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.46100	9.45600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.83100	9.80900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.16400	9.65700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.90100	9.88500		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.11400	10.10600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.28800	9.91500		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.07800	10.08300		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			249.44800	250.77900		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			256.22600	257.59400		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.27400	9.21400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		180.00000	127	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		25370.00000	26861	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		49.00000	32	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		31892.00000	33420	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		11.00000	7	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		38559.00000	40099	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.15900	9.09900		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		2269.00000	1999	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		22462.00000	23602	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1364.00000	1185	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		27596.00000	28826	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		778.00000	665	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		33090.00000	34387	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.07400	9.01400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		9467.00000	8816	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		9770.00000	10411	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.57100	8.49100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		6494.00000	4889	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		22710.00000	26428	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		898.00000	582	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		51633.00000	56641	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		243.00000	145	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		68695.00000	73919	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		243.00000	145	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		68695.00000	73919	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		52.00000	28	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		86532.00000	91831	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.48700	8.40700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		6410.00000	5319	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		50186.00000	54295	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3601.00000	2916	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		64553.00000	69067	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1879.00000	1482	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		80301.00000	85103	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.42500	8.34500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		27781.00000	24888	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		17952.00000	20144	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.24700	8.16700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		2215.00000	1480	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		80525.00000	88703	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		637.00000	391	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		110245.00000	118911	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		143.00000	80	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		142179.00000	151028	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.18400	8.10400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		18633.00000	15710	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		59330.00000	65331	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		10973.00000	9021	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		81639.00000	88612	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5948.00000	4757	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		107649.00000	115383	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.13800	8.05800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		37299.00000	33001	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		43829.00000	48453	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.48700	9.42400		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		378.00000	289	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8641.00000	9319	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		139.00000	101	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11491.00000	12220	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		44.00000	30	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		14498.00000	15252	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.27900	9.21300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2560.00000	2332	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7117.00000	7536	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1815.00000	1637	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8845.00000	9314	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1245.00000	1111	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10758.00000	11271	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.12100	9.04800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3714.00000	3438	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4086.00000	4375	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.59400	8.51400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		825.00000	550	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		42386.00000	46343	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		246.00000	152	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		55872.00000	60009	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		60.00000	34	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		69988.00000	74193	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.50000	8.42000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5130.00000	4265	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		40634.00000	43906	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2908.00000	2360	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		52058.00000	55648	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1536.00000	1215	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		64554.00000	68371	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.43000	8.35000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		22020.00000	19726	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		14444.00000	16199	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.44000	8.35000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		498.00000	293	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		58749.00000	64462	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.36200	8.27200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4734.00000	3769	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		56818.00000	61704	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.30200	8.21200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		23570.00000	20586	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		21121.00000	23924	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.39200	8.31200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		2394.00000	1781	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		62046.00000	67062	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.31700	8.23700		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		10453.00000	9060	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		63950.00000	68143	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.26100	8.18100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		26439.00000	23481	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		21658.00000	24241	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.58900	8.50900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		607.00000	395	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		36300.00000	39757	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.48400	8.40400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4219.00000	3484	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		34040.00000	36877	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.41000	8.33000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14092.00000	12476	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		17587.00000	19451	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.34300	8.26300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		696.00000	434	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		57870.00000	63342	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.27100	8.19100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		5079.00000	4086	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		56378.00000	61092	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.22000	8.14000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		28601.00000	25459	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		20811.00000	23343	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.86900	7.77900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		645.00000	361	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		82747.00000	91173	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.81200	7.72200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		5909.00000	4560	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		82246.00000	89687	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.76900	7.67900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		39000.00000	34216	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		32007.00000	36072	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			252.08300	253.05400		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			258.93300	259.93200		0.00	0.00	0.00
Total for Derivatives:							410.00	35,618.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

410.00

35,618.00