

Daily MTM Report

Daily summary for 10/09/2007

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	9.34500			0.00	0.00
R157 On 15/09/2015 Bond			8.68500	8.68000			0.00	0.00
R186 On 21/12/2026 Bond			8.34500	8.34000			0.00	0.00
R196 On 28/02/2009 Bond			9.60500	9.60500			0.00	0.00
R201 On 21/12/2014 Bond			8.71500	8.71000			0.00	0.00
R203 On 15/09/2017 Bond			8.58500	8.58000			0.00	0.00
R204 On 21/12/2018 Bond			8.54500	8.53500			0.00	0.00
R206 On 15/01/2014 Bond			8.71500	8.71000			0.00	0.00
R207 On 15/01/2020 Bond			8.48500	8.46500			0.00	0.00
R209 On 31/03/2036 Bond			7.96000	7.95000			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			7.24840		7.21180		0.00	1.00	2,138.00
\$ / R On 14/12/2007 Currency Future			7.34220		7.30440		0.00	5.00	23,635.00
\$ / R On 17/03/2008 Currency Future			7.45020		7.41220		0.00	0.00	7,600.00
ALBI On 01/11/2007 Index Future			253.44500		253.71700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			18274.00000	16456	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			21104.00000	22006	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			260.55800		260.85400		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			78164.00000	75574	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			9624.00000	9994	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.15500		108.77900		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.11600		111.73100		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			254.40100		254.40100		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			41.00000	31	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			106031.00000	106021	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.30400		261.30500		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			11970.00000	11745	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			48920.00000	48705	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			267.89200		267.89300		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			65083.00000	64823	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			26153.00000	25903	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			280.54600		279.85100		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			288.41900		287.72300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.14100		10.18600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.64700		9.65800		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.69400		8.71100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.72500		9.73400		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			9.48900	9.50000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.38100	9.39000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.27800	9.28600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.17100	0.00000		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.42700	10.44700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7697.00000	7645	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			10.50000	10.51400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16868.00000	16723	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9528.00000	9420	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.50700	10.52300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16454.00000	16332	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15752.00000	15670	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.31700	10.32900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19202.00000	19102	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19010.00000	18939	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.15100	10.20400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21492.00000	21353	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21604.00000	21594	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.19100	10.22600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23223.00000	22570	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1198.00000	1168	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.08200	10.12700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25263.00000	24581	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5172.00000	5286	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.96800	10.02200		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17099.00000	16505	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15120.00000	15498	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.78200	9.79700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		31504.00000	30913	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		416.00000	390	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.71100	9.72500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31609.00000	31097	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3277.00000	3294	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.64200	9.65600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20130.00000	19723	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		12531.00000	12668	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			9.35300	9.36300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		24208.00000	23555	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		1062.00000	1032	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.28300	9.29300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		24270.00000	23716	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5554.00000	5628	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.21500	9.22400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		25086.00000	24627	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		9317.00000	9426	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.42300	9.43100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.75100	9.77000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.07900	10.10600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.88200	9.89700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.13300	10.14900		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.34700	10.36300		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.13800	10.14900		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			248.52100	248.55700		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			255.26400	255.30200		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.30400	9.30400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		73.00000	60	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27578.00000	27564	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		16.00000	12	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34174.00000	34170	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		3.00000	2	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		40865.00000	40865	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.18900	9.18900		2.93	0.00	806.00
R153 On 07/02/2008 Bond Future	8.25	Call		1763.00000	1712	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		24070.00000	24019	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1021.00000	984	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		29365.00000	29328	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		558.00000	533	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		34983.00000	34958	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.10400	9.10400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8373.00000	8314	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10615.00000	10555	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.64100	8.63100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.75	Call		16296.00000	15576	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		8464.00000	8405	6.00	0.00	50.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/11/2007 Bond Future	8.50	Call		8199.00000	7627	6.00	0.00	5.00
R157 On 01/11/2007 Bond Future	8.50	Put		16895.00000	16983	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.25	Call		3409.00000	3048	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		28921.00000	29220	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		299.00000	236	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		60331.00000	60929	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		61.00000	44	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		77809.00000	78452	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		61.00000	44	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		77809.00000	78452	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		9.00000	6	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		95785.00000	96443	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.55700	8.54700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		4342.00000	4115	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		57198.00000	57617	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2293.00000	2147	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		72326.00000	72825	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1118.00000	1032	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		88620.00000	89180	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.49500	8.48500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		22558.00000	22094	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		21611.00000	21779	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		31233.00000	30706	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		14641.00000	14745	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.30700	8.29700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		854.00000	693	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		93598.00000	94536	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		188.00000	141	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		124228.00000	125281	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		31.00000	21	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		156499.00000	157589	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.24400	8.23400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		13489.00000	12922	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		68639.00000	69173	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		7501.00000	7107	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		92621.00000	93327	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		3811.00000	3563	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		119965.00000	120819	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.19800	8.18800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		29982.00000	29266	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		50961.00000	51346	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.52900	9.52600		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	8.75	Call		193.00000	168	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9697.00000	9709	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		59.00000	49	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12653.00000	12679	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15.00000	12	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15711.00000	15744	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.35500	9.35200		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2024.00000	1978	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7943.00000	7927	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1393.00000	1354	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9785.00000	9776	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		925.00000	894	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11800.00000	11798	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.22100	9.22000		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3039.00000	3012	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4743.00000	4724	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.66400	8.65400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		293.00000	234	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		49244.00000	49710	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		67.00000	49	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		63083.00000	63591	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		12.00000	8	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		77330.00000	77852	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.57000	8.56000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		3485.00000	3304	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		46217.00000	46549	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		1861.00000	1743	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		58238.00000	58634	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		920.00000	850	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		71165.00000	71609	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.50000	8.49000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		17877.00000	17509	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		17374.00000	17509	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.54000	8.53000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		112.00000	84	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		70154.00000	70776	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.46200	8.45200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		2775.00000	2608	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		66518.00000	66993	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.40200	8.39200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		17592.00000	17175	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		26674.00000	26893	6.73	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 01/11/2007 Bond Future			8.50200	8.49200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		947.00000	790	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		73203.00000	73741	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.42700	8.41700		11.05	0.00	7.00
R204 On 07/02/2008 Bond Future	7.50	Call		7165.00000	6848	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		73171.00000	73542	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.37100	8.36100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		19819.00000	19360	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		27447.00000	27671	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.65900	8.64900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		203.00000	160	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		42305.00000	42718	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.55400	8.54400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		2830.00000	2680	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		38891.00000	39184	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.48000	8.47000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		11153.00000	10882	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		20727.00000	20889	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.44300	8.41300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		196.00000	131	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		68083.00000	70141	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.37100	8.34100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		3138.00000	2781	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		65099.00000	66856	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.32000	8.29000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		22594.00000	21420	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		25405.00000	26332	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.91900	7.90900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		184.00000	138	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		94819.00000	95725	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.86200	7.85200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		3760.00000	3521	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		92746.00000	93467	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.81900	7.80900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		31756.00000	31063	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		37496.00000	37769	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			251.32000	251.31300		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			258.13900	258.13300		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Total for Derivatives:							6.00	36,274.00
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Grand Total:							6.00	36,274.00
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