



Daily MTM Report

Daily summary for 12/09/2007

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			9.34000	9.35500			0.00	0.00
R157 On 15/09/2015 Bond			8.68500	8.70000			0.00	0.00
R186 On 21/12/2026 Bond			8.34500	8.36000			0.00	0.00
R196 On 28/02/2009 Bond			9.57500	9.60000			0.00	0.00
R201 On 21/12/2014 Bond			8.71500	8.73000			0.00	0.00
R203 On 15/09/2017 Bond			8.59000	8.60500			0.00	0.00
R204 On 21/12/2018 Bond			8.55000	8.56000			0.00	0.00
R206 On 15/01/2014 Bond			8.71500	8.73000			0.00	0.00
R207 On 15/01/2020 Bond			8.48000	8.50000			0.00	0.00
R209 On 31/03/2036 Bond			7.95500	7.97000			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			7.15310		7.19450		0.00	335.00	1,788.00
\$ / R On 14/12/2007 Currency Future			7.24490		7.28610		0.00	65.00	23,660.00
\$ / R On 17/03/2008 Currency Future			7.34860		7.39100		0.00	0.00	7,600.00
ALBI On 01/11/2007 Index Future			253.24900		253.20400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			15195.00000	15208	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			23155.00000	22718	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			260.31000		260.25300		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			73094.00000	73458	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			10564.00000	10358	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			108.97400		109.08400		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			111.92900		112.04300		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			254.14900		254.17350		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			23.00000	20	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			108288.00000	108530	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.03950		261.06800		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			11000.00000	10848	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			50320.00000	50453	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.62300		267.65150		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			63185.00000	69499	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			26670.00000	23269	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			280.84000		280.57600		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			288.67100		288.38700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.14800		10.15600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.64100		9.65000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.67100		8.68500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.72400		9.72800		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			9.49000	9.49500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.38000	9.38700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.27400	9.28300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.16700	10.17100		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.38200	10.36800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7492.00000	7528	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			10.48100	10.47000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16653.00000	16626	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9399.00000	9347	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.47400	10.46700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16245.00000	16220	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15690.00000	15647	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.33200	10.33900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19100.00000	19063	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18884.00000	18864	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.12800	10.12300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21295.00000	21275	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21604.00000	21572	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.18900	10.17900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22350.00000	22468	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1157.00000	1098	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.09300	10.09100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24663.00000	24653	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5206.00000	5161	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.98000	9.98800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16651.00000	16544	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15287.00000	15324	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.77600	9.78000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		30822.00000	30656	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		376.00000	365	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.70500	9.71300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31129.00000	30850	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3251.00000	3282	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.63600	9.64600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		19776.00000	19523	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		12568.00000	12705	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	9.35800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		23803.00000	23490	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		962.00000	962	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.28600	9.29200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		24089.00000	23782	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5428.00000	5500	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.21700	9.22500		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		25005.00000	24645	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		9169.00000	9318	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.41800	9.42100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.73600	9.74400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.05700	10.07000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.87100	9.87700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12200	10.12800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.33600	10.34100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.12900	10.13300		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			248.23600	248.20900		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			254.96500	254.94200		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.30400	9.31400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		52.00000	52	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27814.00000	27556	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		10.00000	10	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34425.00000	34168	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		2.00000	1	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		41121.00000	40864	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.18900	9.19900		2.93	0.00	724.00
R153 On 07/02/2008 Bond Future	8.25	Call		1660.00000	1678	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		24200.00000	23985	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		949.00000	959	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		29528.00000	29303	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		511.00000	516	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		35171.00000	34942	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.10400	9.11400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8194.00000	8274	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10651.00000	10515	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.65100	8.66100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		7031.00000	7165	6.00	45.00	50.00
R157 On 01/11/2007 Bond Future	8.50	Put		17708.00000	17181	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	8.75	Call		14683.00000	14961	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		8832.00000	8451	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.25	Call		2730.00000	2773	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		30222.00000	29606	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		196.00000	195	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		62208.00000	61548	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		35.00000	34	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		79763.00000	79103	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		35.00000	34	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		79763.00000	79103	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		5.00000	4	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		97761.00000	97101	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.56700	8.57700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		3877.00000	3935	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		58669.00000	58081	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2005.00000	2034	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		73972.00000	73356	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		954.00000	967	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		90391.00000	89760	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.50500	8.51500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		21409.00000	21680	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		22355.00000	21995	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		29881.00000	30225	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		15182.00000	14895	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.31700	8.32700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		585.00000	585	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		96622.00000	95526	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		113.00000	111	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		127447.00000	126349	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		16.00000	15	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		159778.00000	158681	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.25400	8.26400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		12260.00000	12453	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		70709.00000	69803	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		6682.00000	6790	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		95100.00000	94110	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		3316.00000	3370	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		122770.00000	121725	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.20800	8.21800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		28257.00000	28636	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		52534.00000	51815	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.51700	9.54200		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		151.00000	162	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9851.00000	9557	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		43.00000	46	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12831.00000	12530	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		10.00000	10	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15901.00000	15597	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.29500	9.32300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2059.00000	2130	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7694.00000	7491	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1414.00000	1466	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9522.00000	9300	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		936.00000	973	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11527.00000	11290	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.11900	9.14600		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3261.00000	3349	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4392.00000	4271	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.67400	8.68400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		196.00000	195	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		50722.00000	50196	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		40.00000	39	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		64631.00000	64105	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		6.00000	6	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		78899.00000	78374	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.58000	8.59000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		3115.00000	3160	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		47387.00000	46919	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		1628.00000	1652	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		59546.00000	59056	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		786.00000	797	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		72572.00000	72070	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.51000	8.52000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		16965.00000	17180	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		17970.00000	17682	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.55000	8.56000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		67.00000	67	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		72057.00000	71407	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.47200	8.48200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		2439.00000	2476	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		68107.00000	67503	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.41200	8.42200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		16577.00000	16806	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		27565.00000	27159	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			8.52200	8.52200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		691.00000	656	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		75027.00000	74991	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.44700	8.44700		11.05	0.00	35.00
R204 On 07/02/2008 Bond Future	7.50	Call		6535.00000	6474	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		74605.00000	74544	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.39100	8.39100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		18697.00000	18648	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		28372.00000	28323	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.66900	8.67900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		133.00000	132	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		43601.00000	43146	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.56400	8.57400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		2521.00000	2560	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		39912.00000	39508	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.49000	8.50000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		10504.00000	10645	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		21375.00000	21084	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.45300	8.46300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		106.00000	105	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		71527.00000	70821	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.38100	8.39100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		2591.00000	2637	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		68070.00000	67414	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.33000	8.34000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		20706.00000	20985	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		27015.00000	26597	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.92900	7.93900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		110.00000	109	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		97594.00000	96646	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.87200	7.88200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		3272.00000	3332	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		95133.00000	94236	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.82900	7.83900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		30056.00000	30448	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		38689.00000	38118	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			251.06800	251.09300		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			257.87500	257.90400		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:							445.00	35,940.00
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Grand Total:							445.00	35,940.00
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