

Daily MTM Report

Daily summary for 19/09/2007

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			9.10500	9.23000			0.00	0.00
R157 On 15/09/2015 Bond			8.44500	8.55000			0.00	0.00
R186 On 21/12/2026 Bond			8.14000	8.22500			0.00	0.00
R196 On 28/02/2009 Bond			9.34000	9.46000			0.00	0.00
R201 On 21/12/2014 Bond			8.48500	8.59000			0.00	0.00
R203 On 15/09/2017 Bond			8.36000	8.45500			0.00	0.00
R204 On 21/12/2018 Bond			8.33000	8.42000			0.00	0.00
R206 On 15/01/2014 Bond			8.48000	8.58500			0.00	0.00
R207 On 15/01/2020 Bond			8.26000	8.35000			0.00	0.00
R209 On 31/03/2036 Bond			7.77000	7.84500			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 14/12/2007 Currency Future			7.18900	7.26550		0.00	50.00	23,730.00
\$ / R On 17/03/2008 Currency Future			7.29200	7.36760		0.00	0.00	7,600.00
\$ / R On 13/06/2008 Currency Future			7.40190	7.47700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.09500	255.01700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		23176.00000	29899	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		13006.00000	8949	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.15500	262.09900		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call		87612.00000	96647	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		6622.00000	5097	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.00700	109.60500		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.97200	112.57500		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.95300	255.85800		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call		52.00000	124	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		91472.00000	80594	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.87900	262.78900		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call		15996.00000	20292	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		38106.00000	31502	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.53700	269.41800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		74489.00000	82486	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		20309.00000	17116	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.46000	281.35700		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.21900	289.17100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.92300	10.03100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.38900	9.49000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.42400	8.52400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.46700	9.56300		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			9.22500	9.32200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.12600	9.22000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.01100	9.10700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.18300	10.17900		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.25800	10.32500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7380.00000	7207	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			10.27300	10.38200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16218.00000	16023	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9206.00000	9272	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.27000	10.38700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15904.00000	15719	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15551.00000	15670	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.15400	10.23900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18779.00000	18648	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18805.00000	18882	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.94300	10.07200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21056.00000	20878	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21489.00000	21625	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.97600	10.09100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20711.00000	18906	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1085.00000	1330	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.85900	9.97900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		22990.00000	21472	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5514.00000	6119	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.73700	9.85800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15256.00000	14191	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16229.00000	17349	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.50200	9.62100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		24919.00000	20744	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		604.00000	1034	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.42400	9.54500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		25842.00000	22394	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4460.00000	5711	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.35300	9.47200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		15924.00000	13672	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15531.00000	17973	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			9.09200	9.18800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		14541.00000	10200	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2466.00000	4265	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.01900	9.11600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		16483.00000	13012	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9019.00000	11786	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.95000	9.04600		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		17980.00000	14805	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13604.00000	16648	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40700	9.40800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.70200	9.70700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.01200	10.01700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.84400	9.84600		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.08900	10.09000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.29200	10.29500		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.09100	10.09600		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.65800	250.39100		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.44100	257.17400		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.07800	9.19400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		65.00000	123	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		24740.00000	21804	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		11.00000	24	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		31340.00000	28358	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		2.00000	3	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		38035.00000	35042	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.96700	9.07900		2.93	0.00	622.00
R153 On 07/02/2008 Bond Future	8.25	Call		1996.00000	2488	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		21719.00000	19573	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1150.00000	1467	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		26912.00000	24591	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		624.00000	815	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		32466.00000	30020	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.87000	8.99400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		9306.00000	10705	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		9176.00000	7894	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.42900	8.51100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		10450.00000	13251	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		11183.00000	8505	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		20437.00000	24495	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		4643.00000	3222	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.25	Call		4285.00000	5803	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		21834.00000	17873	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		318.00000	498	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		52387.00000	47088	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		54.00000	91	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		69839.00000	64397	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		54.00000	91	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		69839.00000	64397	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		7.00000	12	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		87820.00000	82346	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.36600	8.42700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		5226.00000	5985	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		50305.00000	47086	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2768.00000	3221	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		65023.00000	61498	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1347.00000	1593	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		81071.00000	77340	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.31900	8.36500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		26175.00000	27833	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		17619.00000	16345	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		35730.00000	37713	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		11529.00000	10579	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.12700	8.19700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		836.00000	1192	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		82501.00000	75009	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		154.00000	232	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		113115.00000	105346	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		20.00000	31	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		145409.00000	137573	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.06800	8.13400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		15650.00000	17955	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		59705.00000	54603	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		8728.00000	10204	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		82752.00000	76822	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		4425.00000	5278	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		109485.00000	102931	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.02100	8.08800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		34091.00000	37690	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		43979.00000	40061	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.24800	9.37600		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		238.00000	403	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7915.00000	6518	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		67.00000	124	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10833.00000	9328	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15.00000	30	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13884.00000	12336	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.00900	9.16400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2476.00000	3038	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6552.00000	5591	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1719.00000	2153	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8269.00000	7180	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1150.00000	1471	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10182.00000	8981	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.84600	9.00900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3710.00000	4367	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3780.00000	3171	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.45700	8.54400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		286.00000	447	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		43436.00000	38980	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		55.00000	92	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		57271.00000	52690	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		8.00000	14	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		71526.00000	66914	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.36900	8.45000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4083.00000	4893	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		41142.00000	37748	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2178.00000	2667	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		52882.00000	49167	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1071.00000	1340	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		65643.00000	61709	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.29800	8.38000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		20454.00000	22843	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		14399.00000	12624	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.33300	8.41000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		109.00000	173	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		62310.00000	57300	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.26100	8.33200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3369.00000	4016	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		59359.00000	55381	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.20200	8.27200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		20704.00000	22987	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		22119.00000	19893	6.73	0.00	0.00

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R204 On 01/11/2007 Bond Future			8.30400	8.38200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		865.00000	1149	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		65445.00000	60236	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.23500	8.30700		11.05	0.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		7975.00000	9026	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		66362.00000	62382	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.18000	8.25100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		22939.00000	25486	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		23009.00000	20635	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.45400	8.53900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		200.00000	319	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		37271.00000	33479	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.35600	8.43400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3346.00000	4008	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		34508.00000	31678	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.28100	8.36000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		12866.00000	14471	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		17668.00000	15827	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.24400	8.31300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		179.00000	270	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		60943.00000	56075	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.17800	8.24100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		3695.00000	4364	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		58566.00000	54731	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.12700	8.19000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		25680.00000	28119	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		21442.00000	19402	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.75900	7.81900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		154.00000	226	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		86146.00000	80371	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.70600	7.76200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		4328.00000	5057	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		84591.00000	79815	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.66200	7.71900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		35464.00000	38477	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		32422.00000	29796	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.85500	252.76900		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.69800	259.61600		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:							50.00	34,148.00
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Grand Total:							50.00	34,148.00
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