

Daily MTM Report

Daily summary for 21/09/2007

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			9.14500	9.14000			0.00	0.00
R157 On 15/09/2015 Bond			8.43000	8.45000			0.00	0.00
R186 On 21/12/2026 Bond			8.12500	8.14500			0.00	0.00
R196 On 28/02/2009 Bond			9.41500	9.40000			0.00	0.00
R201 On 21/12/2014 Bond			8.46500	8.49000			0.00	0.00
R203 On 15/09/2017 Bond			8.35000	8.36500			0.00	0.00
R204 On 21/12/2018 Bond			8.32500	8.34000			0.00	0.00
R206 On 15/01/2014 Bond			8.46500	8.49000			0.00	0.00
R207 On 15/01/2020 Bond			8.26000	8.28000			0.00	0.00
R209 On 31/03/2036 Bond			7.76500	7.78000			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			7.17910		7.12520		0.00	123.00	23,865.00
\$ / R On 17/03/2008 Currency Future			7.28140		7.22940		0.00	0.00	7,600.00
\$ / R On 13/06/2008 Currency Future			7.38990		7.33890		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.12700		255.93200		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			28605.00000	29755	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			9285.00000	8485	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.26800		263.00800		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			95301.00000	97521	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			5221.00000	4841	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.14500		111.09000		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			114.24400		114.16100		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			257.02600		256.86900		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			105.00000	110	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			81415.00000	79850	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.95300		263.79200		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			19827.00000	20436	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			31907.00000	30906	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.61300		270.44700		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			81745.00000	82897	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			17275.00000	16767	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.51200		281.48400		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.36100		289.26600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.00800		10.00000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.45700		9.46200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.55700		8.54100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.53200		9.53800		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			9.30500	9.30800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.20900	9.21700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.10200	9.11000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.20000	10.19600		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.36500	10.28600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7279.00000	7484	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			10.37500	10.37300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16122.00000	16074	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9128.00000	9088	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.37400	10.37900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15824.00000	15784	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15493.00000	15463	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.22700	10.27100		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18759.00000	18677	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18708.00000	18733	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.06000	10.06600		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20998.00000	20965	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21445.00000	21427	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.07700	10.07300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20350.00000	20369	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1044.00000	995	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.95500	9.95900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		22665.00000	22578	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5543.00000	5526	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.82800	9.83000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		14943.00000	14892	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16422.00000	16406	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.59500	9.58100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23441.00000	23907	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		674.00000	597	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.51800	9.50600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		24646.00000	24958	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4778.00000	4621	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.44600	9.43200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		15085.00000	15318	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		16268.00000	15947	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			9.17300	9.17500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		13799.00000	13636	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2546.00000	2516	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.10100	9.10700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		16063.00000	15795	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9170.00000	9290	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.03200	9.03900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		17670.00000	17397	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13745.00000	13923	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40400	9.40600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.69700	9.70100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.00800	10.01300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.84300	9.84600		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.08600	10.09100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.28700	10.29300		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.08600	10.08900		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.94500	251.71700		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.96900	258.67600		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.11800	9.10800		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		95.00000	83	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		22551.00000	22797	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		17.00000	14	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		29127.00000	29382	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		2.00000	2	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		35816.00000	36074	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.00700	8.99700		2.93	0.00	622.00
R153 On 07/02/2008 Bond Future	8.25	Call		2321.00000	2253	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20113.00000	20281	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1356.00000	1310	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25187.00000	25376	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		745.00000	716	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30657.00000	30864	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.91000	8.90000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		10329.00000	10192	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		8168.00000	8247	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.40900	8.42900		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		13128.00000	13789	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		8382.00000	7701	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		24405.00000	25391	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		3131.00000	2776	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.25	Call		5689.00000	6026	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		17759.00000	16754	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		469.00000	499	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		47059.00000	45748	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		83.00000	88	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		64389.00000	63053	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		83.00000	88	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		64389.00000	63053	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		10.00000	11	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		82344.00000	81004	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.34600	8.36600		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		5934.00000	6165	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		47035.00000	45958	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3183.00000	3318	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		61460.00000	60287	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1568.00000	1639	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		77315.00000	76079	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.29900	8.31900		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		27787.00000	28503	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		16298.00000	15737	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		37671.00000	38530	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		10537.00000	10118	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.10700	8.12700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		1128.00000	1199	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		74945.00000	72760	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		213.00000	225	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		105327.00000	103083	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		28.00000	29	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		137569.00000	135314	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.04800	8.06800		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		17848.00000	18521	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		54497.00000	52912	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		10118.00000	10541	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		76736.00000	74901	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5216.00000	5455	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		102869.00000	100850	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.00100	8.02100		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		37604.00000	38669	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		39975.00000	38782	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.32700	9.31500		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		289.00000	261	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7222.00000	7341	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		82.00000	72	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10104.00000	10240	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		18.00000	15	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13143.00000	13286	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.10800	9.08600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2727.00000	2632	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6037.00000	6158	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1909.00000	1834	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7693.00000	7834	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1288.00000	1231	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9554.00000	9713	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.95900	8.92100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4044.00000	3882	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3431.00000	3564	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.43700	8.45700		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		421.00000	445	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		38954.00000	37913	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		84.00000	88	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		52682.00000	51621	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		12.00000	13	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		66912.00000	65847	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.34900	8.36900		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4851.00000	5037	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37706.00000	36851	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2636.00000	2745	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		49137.00000	48205	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1320.00000	1379	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		61689.00000	60707	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.27800	8.29800		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		22805.00000	23386	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		12587.00000	12148	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.32300	8.33300		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		159.00000	157	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		57286.00000	56623	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.25100	8.26100		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3974.00000	4036	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		55339.00000	54747	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.19200	8.20200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		22940.00000	23239	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		19845.00000	19498	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			8.29400	8.30400		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		1090.00000	1079	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		60177.00000	59459	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.22500	8.23500		11.05	0.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		8951.00000	9041	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		62308.00000	61696	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.17000	8.18000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		25435.00000	25765	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		20584.00000	20219	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.43400	8.45400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		299.00000	318	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		33460.00000	32555	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.33600	8.35600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3973.00000	4132	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		31644.00000	30905	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.26100	8.28100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14437.00000	14839	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		15793.00000	15321	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.23400	8.25400		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		234.00000	250	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		56760.00000	55333	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.16800	8.18800		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4200.00000	4396	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		55284.00000	54045	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.11700	8.13700		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		27662.00000	28425	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		19658.00000	18994	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.73900	7.75900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		208.00000	223	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		80353.00000	78405	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.68600	7.70600		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		5001.00000	5248	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		79759.00000	78026	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.64200	7.66200		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		38402.00000	39455	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		29721.00000	28780	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			254.08000	253.89300		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			261.16400	260.91200		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:							123.00	34,283.00
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Grand Total:							123.00	34,283.00
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