

# Daily MTM Report

Daily summary for 27/09/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.97000	9.13500			0.00	0.00
R157 On 15/09/2015 Bond			8.27000	8.41500			0.00	0.00
R186 On 21/12/2026 Bond			7.98000	8.11000			0.00	0.00
R196 On 28/02/2009 Bond			9.28500	9.40000			0.00	0.00
R201 On 21/12/2014 Bond			8.31000	8.46000			0.00	0.00
R203 On 15/09/2017 Bond			8.18500	8.33500			0.00	0.00
R204 On 21/12/2018 Bond			8.16500	8.31000			0.00	0.00
R206 On 15/01/2014 Bond			8.31000	8.46000			0.00	0.00
R207 On 15/01/2020 Bond			8.10000	8.24500			0.00	0.00
R209 On 31/03/2036 Bond			7.61500	7.74500			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2007 Currency Future			6.96100		7.02740		0.00	705.00	24,413.00
\$ / R On 17/03/2008 Currency Future			7.06060		7.12800		0.00	8.00	7,614.00
\$ / R On 13/06/2008 Currency Future			7.16620		7.23580		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.20000		256.31400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			30148.00000	44947	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			7008.00000	2947	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.31200		263.42200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			98596.00000	115728	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			4376.00000	2608	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.70000		110.04000		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.68200		113.00500		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			258.98400		257.10550		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			69.00000	343	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			79014.00000	60503	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			265.96000		264.03150		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			20329.00000	29963	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			30014.00000	20363	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.67250		270.69550		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			83129.00000	98405	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			16174.00000	11680	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.62500		281.59700		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.38200		289.40600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.85900		10.00800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.29500		9.45200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.42900		8.54700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.37900		9.52800		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			9.13800	9.30100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.05200	9.20500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.94800	9.09700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.20900	10.20500		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.25900	10.31800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7362.00000	7209	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			10.30000	10.37100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15856.00000	15718	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		8873.00000	8896	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.29200	10.37700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15612.00000	15467	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15284.00000	15361	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.09800	10.22700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18531.00000	18348	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18587.00000	18718	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.95300	10.09100		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20872.00000	20684	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21259.00000	21406	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.96000	10.07700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20169.00000	18289	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		793.00000	999	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.82000	9.96200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		22477.00000	20684	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5302.00000	6026	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.67000	9.83400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		14768.00000	13361	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16174.00000	17733	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.41900	9.58000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23219.00000	17586	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		494.00000	1111	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.33600	9.50200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		24316.00000	19730	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4605.00000	6487	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.25800	9.42800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		14800.00000	11776	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		16139.00000	19845	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			9.00700	9.16900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		13115.00000	6403	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2247.00000	5953	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.93300	9.09900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		15504.00000	10016	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9126.00000	14367	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.86100	9.03000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		17154.00000	11944	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13810.00000	19606	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40300	9.40300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.66900	9.67200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.96600	9.96800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.82000	9.82000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.06400	10.06200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.26500	10.26200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.07300	10.07000		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			254.34300	251.94300		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			261.19400	258.73000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.93800	9.10800		2.93	0.00	134.00
R153 On 01/11/2007 Bond Future	8.25	Call		57.00000	163	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		22513.00000	18216	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		8.00000	28	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		29118.00000	24735	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1.00000	3	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		35815.00000	31414	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.82700	8.99700		2.93	0.00	622.00
R153 On 07/02/2008 Bond Future	8.25	Call		2195.00000	3072	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19988.00000	16848	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1261.00000	1834	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25092.00000	21648	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		680.00000	1029	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30592.00000	26924	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.73000	8.90000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		10206.00000	12301	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		8045.00000	6453	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.24900	8.39400		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		13762.00000	20398	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		6668.00000	3514	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		25789.00000	34334	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		2168.00000	923	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.25	Call		5764.00000	9805	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		15486.00000	9737	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		391.00000	933	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		44633.00000	35385	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		58.00000	167	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		62016.00000	52335	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		58.00000	167	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		62016.00000	52335	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		6.00000	20	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		79991.00000	70216	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.18600	8.33100		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		6114.00000	8459	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		44926.00000	37727	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3255.00000	4705	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		59242.00000	51148	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1586.00000	2400	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		75043.00000	66313	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.13900	8.28400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		28849.00000	34792	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		15124.00000	11742	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		39007.00000	45920	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		9636.00000	7225	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.95700	8.09200		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		968.00000	2084	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		70833.00000	56522	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		154.00000	393	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		101316.00000	86128	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		16.00000	48	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		133605.00000	118211	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.89800	8.03300		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		18571.00000	24497	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		51264.00000	41755	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		10483.00000	14432	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		73146.00000	61659	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5363.00000	7732	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		99061.00000	85994	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.85100	7.98600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		39114.00000	47564	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		37530.00000	30549	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.20300	9.32400		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		207.00000	358	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7250.00000	5922	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		50.00000	95	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10182.00000	8748	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		9.00000	19	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13243.00000	11774	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.94500	9.09600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2604.00000	3182	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6013.00000	5105	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1803.00000	2250	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7685.00000	6646	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1201.00000	1531	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9565.00000	8410	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.76700	8.93400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3941.00000	4648	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3429.00000	2839	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.28700	8.42700		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		338.00000	745	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		37272.00000	30177	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		57.00000	146	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		51056.00000	43643	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		7.00000	20	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		65308.00000	57819	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.19900	8.33900		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4937.00000	6728	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36229.00000	30690	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2657.00000	3773	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		47596.00000	41380	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1314.00000	1947	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		60121.00000	53423	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.12800	8.26800		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		23513.00000	28122	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		11765.00000	9203	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.16300	8.30800		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		110.00000	301	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		55583.00000	46104	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.09100	8.23600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3977.00000	5708	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		53708.00000	45887	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.03200	8.17700		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		23526.00000	28964	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		18815.00000	14809	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			8.14400	8.28900		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		816.00000	1505	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		58842.00000	49196	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.07500	8.22000		11.05	0.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		8745.00000	11290	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		61049.00000	53345	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.02000	8.16500		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		25701.00000	31619	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		19807.00000	15563	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.28400	8.42400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		238.00000	552	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		32014.00000	25832	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.18600	8.32600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4051.00000	5583	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30375.00000	25588	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.11100	8.25100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14891.00000	18178	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		14935.00000	12069	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.07400	8.21900		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		184.00000	498	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		54183.00000	43932	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.00800	8.15300		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4352.00000	6403	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		52924.00000	44470	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.95700	8.10200		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		28787.00000	35190	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		18285.00000	14246	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.58900	7.72400		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		159.00000	441	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		76863.00000	63651	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.53600	7.67100		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		5191.00000	7612	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		76479.00000	65293	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.49200	7.62700		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		39939.00000	48198	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		27764.00000	22326	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			255.87900	254.00900		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			262.77100	260.85200		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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<b>Total for Derivatives:</b>							<b>713.00</b>	<b>34,839.00</b>
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<b>Grand Total:</b>							<b>713.00</b>	<b>34,839.00</b>
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