

Daily MTM Report

Daily summary for 20/09/2007

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			9.14000	9.10500			0.00	0.00
R157 On 15/09/2015 Bond			8.45000	8.44500			0.00	0.00
R186 On 21/12/2026 Bond			8.14500	8.14000			0.00	0.00
R196 On 28/02/2009 Bond			9.40000	9.34000			0.00	0.00
R201 On 21/12/2014 Bond			8.49000	8.48500			0.00	0.00
R203 On 15/09/2017 Bond			8.36500	8.36000			0.00	0.00
R204 On 21/12/2018 Bond			8.34000	8.33000			0.00	0.00
R206 On 15/01/2014 Bond			8.49000	8.48000			0.00	0.00
R207 On 15/01/2020 Bond			8.28000	8.26000			0.00	0.00
R209 On 31/03/2036 Bond			7.78000	7.77000			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			7.12520		7.18900		0.00	20.00	23,745.00
\$ / R On 17/03/2008 Currency Future			7.22940		7.29200		0.00	0.00	7,600.00
\$ / R On 13/06/2008 Currency Future			7.33890		7.40190		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			255.93200		256.09500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			29899.00000	28605	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			8949.00000	9285	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.00800		263.15500		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			96647.00000	95301	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			5097.00000	5221	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.09000		110.00700		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			114.16100		112.97200		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.86900		256.95300		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			124.00000	105	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			80594.00000	81415	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.79200		263.87900		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			20292.00000	19827	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			31502.00000	31907	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.44700		270.53700		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			82486.00000	81745	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			17116.00000	17275	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.48400		281.46000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.26600		289.21900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.00000		9.92300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.46200		9.38900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.54100		8.42400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.53800		9.46700		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			9.30800	9.22500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.21700	9.12600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.11000	9.01100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.19600	10.18300		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.28600	10.25800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7207.00000	7279	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			10.37300	10.27300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16023.00000	16122	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9272.00000	9128	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.37900	10.27000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15719.00000	15824	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15670.00000	15493	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.27100	10.15400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18648.00000	18759	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18882.00000	18708	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.06600	9.94300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20878.00000	20998	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21625.00000	21445	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.07300	9.97600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18906.00000	20350	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1330.00000	1044	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.95900	9.85900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		21472.00000	22665	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6119.00000	5543	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.83000	9.73700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		14191.00000	14943	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17349.00000	16422	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.58100	9.50200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		20744.00000	23441	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1034.00000	674	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.50600	9.42400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		22394.00000	24646	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		5711.00000	4778	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.43200	9.35300		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		13672.00000	15085	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		17973.00000	16268	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			9.17500	9.09200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		10200.00000	13799	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4265.00000	2546	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.10700	9.01900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		13012.00000	16063	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		11786.00000	9170	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.03900	8.95000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		14805.00000	17670	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		16648.00000	13745	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40600	9.40700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.70100	9.70200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.01300	10.01200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.84600	9.84400		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.09100	10.08900		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.29300	10.29200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.08900	10.09100		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.71700	251.65800		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.67600	258.44100		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.10800	9.07800		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		123.00000	95	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		21804.00000	22551	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		24.00000	17	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		28358.00000	29127	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		35042.00000	35816	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.99700	8.96700		2.93	0.00	622.00
R153 On 07/02/2008 Bond Future	8.25	Call		2488.00000	2321	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		19573.00000	20113	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1467.00000	1356	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		24591.00000	25187	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		815.00000	745	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30020.00000	30657	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.90000	8.87000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		10705.00000	10329	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		7894.00000	8168	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.42900	8.42900		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		13251.00000	13128	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		8505.00000	8382	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		24495.00000	24405	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		3222.00000	3131	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.25	Call		5803.00000	5689	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		17873.00000	17759	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		498.00000	469	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		47088.00000	47059	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		91.00000	83	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		64397.00000	64389	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		91.00000	83	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		64397.00000	64389	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		12.00000	10	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		82346.00000	82344	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.36600	8.36600		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		5985.00000	5934	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		47086.00000	47035	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3221.00000	3183	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		61498.00000	61460	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1593.00000	1568	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		77340.00000	77315	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.31900	8.31900		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		27833.00000	27787	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		16345.00000	16298	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		37713.00000	37671	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		10579.00000	10537	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.12700	8.12700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		1192.00000	1128	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		75009.00000	74945	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		232.00000	213	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		105346.00000	105327	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		31.00000	28	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		137573.00000	137569	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.06800	8.06800		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		17955.00000	17848	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		54603.00000	54497	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		10204.00000	10118	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		76822.00000	76736	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5278.00000	5216	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		102931.00000	102869	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.02100	8.02100		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		37690.00000	37604	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		40061.00000	39975	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.31500	9.24800		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		403.00000	289	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6518.00000	7222	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		124.00000	82	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9328.00000	10104	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		30.00000	18	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12336.00000	13143	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.08600	9.00900		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3038.00000	2727	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5591.00000	6037	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2153.00000	1909	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7180.00000	7693	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1471.00000	1288	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8981.00000	9554	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.92100	8.84600		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4367.00000	4044	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3171.00000	3431	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.45700	8.45700		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		447.00000	421	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		38980.00000	38954	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		92.00000	84	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		52690.00000	52682	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		14.00000	12	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		66914.00000	66912	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.36900	8.36900		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4893.00000	4851	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37748.00000	37706	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2667.00000	2636	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		49167.00000	49137	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1340.00000	1320	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		61709.00000	61689	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.29800	8.29800		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		22843.00000	22805	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		12624.00000	12587	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.33300	8.33300		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		173.00000	159	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		57300.00000	57286	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.26100	8.26100		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4016.00000	3974	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		55381.00000	55339	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.20200	8.20200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		22987.00000	22940	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		19893.00000	19845	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			8.30400	8.30400		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		1149.00000	1090	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		60236.00000	60177	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.23500	8.23500		11.05	0.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		9026.00000	8951	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		62382.00000	62308	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.18000	8.18000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		25486.00000	25435	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		20635.00000	20584	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.45400	8.45400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		319.00000	299	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		33479.00000	33460	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.35600	8.35600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4008.00000	3973	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		31678.00000	31644	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.28100	8.28100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14471.00000	14437	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		15827.00000	15793	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.25400	8.24400		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		270.00000	234	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		56075.00000	56760	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.18800	8.17800		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4364.00000	4200	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		54731.00000	55284	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.13700	8.12700		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		28119.00000	27662	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		19402.00000	19658	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.75900	7.75900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		226.00000	208	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		80371.00000	80353	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.70600	7.70600		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		5057.00000	5001	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		79815.00000	79759	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.66200	7.66200		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		38477.00000	38402	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		29796.00000	29721	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.89300	253.85500		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.91200	260.69800		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:							20.00	34,163.00
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Grand Total:							20.00	34,163.00
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