

Daily MTM Report

Daily summary for 17/09/2007

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			9.22500	9.24000			0.00	0.00
R157 On 15/09/2015 Bond			8.55500	8.57000			0.00	0.00
R186 On 21/12/2026 Bond			8.22000	8.23000			0.00	0.00
R196 On 28/02/2009 Bond			9.45500	9.47000			0.00	0.00
R201 On 21/12/2014 Bond			8.59500	8.61000			0.00	0.00
R203 On 15/09/2017 Bond			8.46000	8.47500			0.00	0.00
R204 On 21/12/2018 Bond			8.43000	8.44500			0.00	0.00
R206 On 15/01/2014 Bond			8.59000	8.60500			0.00	0.00
R207 On 15/01/2020 Bond			8.35500	8.37000			0.00	0.00
R209 On 31/03/2036 Bond			7.83500	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 17/09/2007 Currency Future			7.19860		7.16360		0.00	1,587.00	0.00
\$ / R On 14/12/2007 Currency Future			7.28250		7.25480		0.00	50.00	23,680.00
\$ / R On 17/03/2008 Currency Future			7.38410		7.35630		0.00	0.00	7,600.00
ALBI On 01/11/2007 Index Future			254.70500		254.65700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			21868.00000	21561	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15298.00000	14511	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			261.76800		261.72400		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			84742.00000	84896	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7502.00000	7216	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.58300		109.55100		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.55200		112.52000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			255.79000		255.58150		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			60.00000	54	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			94245.00000	92154	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			262.72100		262.50800		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			15312.00000	15831	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			40232.00000	38621	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.34800		269.12850		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			72793.00000	74079	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			21508.00000	20599	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			280.80500		280.88500		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			288.59200		288.67900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.01400		10.03100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.48200		9.50600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.49100		8.52200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.56000		9.58300		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			9.31100	9.34500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.19800	9.22900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.07800	9.12200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.17900	0.00000		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.32200	10.33600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7409.00000	7373	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			10.35900	10.36700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16383.00000	16228	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9378.00000	9271	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.36200	10.37000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16018.00000	15906	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15714.00000	15618	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.21200	10.21600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18867.00000	18775	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18950.00000	18868	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.05200	10.05300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21136.00000	21058	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21615.00000	21539	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.07300	10.08300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20753.00000	20474	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1268.00000	1169	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.95900	9.97200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23052.00000	22778	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5697.00000	5655	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.83900	9.85400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15357.00000	15125	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16406.00000	16441	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.61300	9.63700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		25607.00000	24668	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		667.00000	658	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.53800	9.56300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		26507.00000	25676	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4420.00000	4561	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.46800	9.49400		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		16493.00000	15881	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15238.00000	15645	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			9.17800	9.19800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		15261.00000	14124	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2550.00000	2689	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.10400	9.12700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		17068.00000	16075	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		8900.00000	9382	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.03100	9.05700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		18497.00000	17499	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13416.00000	14093	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40900	9.41200		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.71000	9.72100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.02100	10.03300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.84800	9.85400		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.09400	10.10100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.30000	10.31000		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.09900	10.10900		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			250.27600	250.11300		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			257.05800	256.89100		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.19400	9.20400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		82.00000	70	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		25014.00000	24745	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		16.00000	13	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		31602.00000	31341	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		38293.00000	38035	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.07900	9.08900		2.93	0.00	622.00
R153 On 07/02/2008 Bond Future	8.25	Call		2030.00000	2015	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		21988.00000	21738	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1180.00000	1164	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		27177.00000	26926	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		646.00000	634	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		32724.00000	32476	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.99400	9.00400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		9278.00000	9326	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		9364.00000	9196	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.52100	8.53100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		10285.00000	10246	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		12350.00000	11646	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		19899.00000	20061	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		5436.00000	4933	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.25	Call		4329.00000	4211	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		23210.00000	22426	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		362.00000	319	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		53763.00000	53054	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		68.00000	55	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		71185.00000	70507	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		68.00000	55	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		71185.00000	70507	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		9.00000	7	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		89154.00000	88486	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.43700	8.44700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		5168.00000	5150	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		51548.00000	50879	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2754.00000	2728	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		66310.00000	65633	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1351.00000	1327	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		82376.00000	81703	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.37500	8.38500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		25642.00000	25860	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		18359.00000	17941	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		35041.00000	35341	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		12112.00000	11776	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.19700	8.19700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		1042.00000	886	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		82707.00000	82551	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		215.00000	168	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		113176.00000	113129	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		32.00000	22	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		145421.00000	145412	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.13400	8.13400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		16053.00000	15751	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		60108.00000	59806	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		9047.00000	8808	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		83072.00000	82832	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		4648.00000	4481	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		109708.00000	109540	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.08800	8.08800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		34430.00000	34176	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		44317.00000	44064	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.36900	9.40500		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		247.00000	256	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8278.00000	7848	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		74.00000	74	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11194.00000	10755	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		18.00000	17	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14240.00000	13800	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.15600	9.16000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2544.00000	2517	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6581.00000	6515	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1779.00000	1753	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8289.00000	8224	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1199.00000	1176	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10192.00000	10130	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.00200	8.97200		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3887.00000	3745	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3670.00000	3761	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.55400	8.56400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		326.00000	288	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		44534.00000	43967	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		69.00000	56	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		58342.00000	57801	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		11.00000	8	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		72587.00000	72055	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.46000	8.47000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4042.00000	4025	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		42134.00000	41600	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2169.00000	2147	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		53908.00000	53368	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1075.00000	1056	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		66682.00000	66146	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.39000	8.40000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		20038.00000	20207	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		14996.00000	14659	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.42000	8.43000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		131.00000	110	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		63644.00000	62968	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.34200	8.35200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3342.00000	3318	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		60629.00000	59957	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.28200	8.29200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		20256.00000	20432	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		22954.00000	22488	6.73	0.00	0.00

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R204 On 01/11/2007 Bond Future			8.39200	8.40200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		980.00000	875	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		66961.00000	66156	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.31700	8.32700		11.05	0.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		7957.00000	7897	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		67734.00000	66980	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.26100	8.27100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		22442.00000	22639	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		23891.00000	23398	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.54900	8.55900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		229.00000	201	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		38217.00000	37731	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.44400	8.45400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3307.00000	3295	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		35362.00000	34904	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.37000	8.38000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		12604.00000	12701	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		18275.00000	17938	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.32300	8.33300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		209.00000	180	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		62403.00000	61659	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.25100	8.26100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		3646.00000	3630	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		59941.00000	59214	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.20000	8.21000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		25127.00000	25350	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		22304.00000	21820	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.80900	7.80900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		228.00000	181	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		85250.00000	85203	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.75200	7.75200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		4666.00000	4512	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		83950.00000	83795	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.70900	7.70900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		36290.00000	36067	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		32263.00000	32040	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			252.70100	252.49700		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			259.54800	259.34000		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:							1,637.00	34,098.00
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Grand Total:							1,637.00	34,098.00
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