

Daily MTM Report

Daily summary for 25/09/2007

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			9.16500	9.14500			0.00	0.00
R157 On 15/09/2015 Bond			8.44000	8.43000			0.00	0.00
R186 On 21/12/2026 Bond			8.13500	8.12500			0.00	0.00
R196 On 28/02/2009 Bond			9.43500	9.41500			0.00	0.00
R201 On 21/12/2014 Bond			8.48000	8.46500			0.00	0.00
R203 On 15/09/2017 Bond			8.36000	8.35000			0.00	0.00
R204 On 21/12/2018 Bond			8.33500	8.32500			0.00	0.00
R206 On 15/01/2014 Bond			8.48000	8.46500			0.00	0.00
R207 On 15/01/2020 Bond			8.27000	8.26000			0.00	0.00
R209 On 31/03/2036 Bond			7.77000	7.76500			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			7.08350		7.17910		0.00	145.00	23,915.00
\$ / R On 17/03/2008 Currency Future			7.18520		7.28140		0.00	0.00	7,600.00
\$ / R On 13/06/2008 Currency Future			7.29400		7.38990		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.13100		256.12700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			29755.00000	29035	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			8485.00000	7725	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.27000		263.26800		0.00	8.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			97521.00000	97306	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			4841.00000	4606	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.99800		111.14500		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.96200		114.24400		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.97250		257.02600		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			110.00000	68	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			79850.00000	80343	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.89650		263.95300		3.89	8.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			20436.00000	19828	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			30906.00000	30863	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.55550		270.61300		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			82897.00000	82163	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			16767.00000	16608	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.52500		281.51200		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.37100		289.36100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.05200		10.00800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.49400		9.45700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.57400		8.55700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.56500		9.53200		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			9.33400	9.30500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.23300	9.20900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.12400	9.10200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				10.20000		0.00	50.00	0.00
JFRA On 01/11/2007 jFra			10.36300	10.36500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7484.00000	7479	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			10.37800	10.37500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16074.00000	15903	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9088.00000	8913	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.38400	10.37400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15784.00000	15657	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15463.00000	15310	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.23700	10.22700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18677.00000	18572	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18733.00000	18604	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.07500	10.06000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20965.00000	20879	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21427.00000	21305	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.09400	10.07700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20369.00000	20478	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		995.00000	800	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.98600	9.95500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		22578.00000	22818	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5526.00000	5217	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.87300	9.82800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		14892.00000	15143	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16406.00000	15844	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.63300	9.59500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		23907.00000	25162	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		597.00000	387	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.55300	9.51800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		24958.00000	25835	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4621.00000	4145	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.47900	9.44600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		15318.00000	15818	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15947.00000	15147	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			9.20200	9.17300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		13636.00000	14803	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2516.00000	1835	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.13000	9.10100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		15795.00000	16718	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9290.00000	8357	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.06000	9.03200		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		17397.00000	18228	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13923.00000	12947	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40300	9.40400		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.67500	9.69700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.97200	10.00800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.82200	9.84300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.06400	10.08600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.26600	10.28700		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.07400	10.08600		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.73800	251.94500		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.52100	258.96900		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.13800	9.11800		2.93	10.00	134.00
R153 On 01/11/2007 Bond Future	8.25	Call		83.00000	51	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		22797.00000	23281	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		14.00000	7	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		29382.00000	29892	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		2.00000	1	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		36074.00000	36590	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.02700	9.00700		2.93	0.00	622.00
R153 On 07/02/2008 Bond Future	8.25	Call		2253.00000	2080	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20281.00000	20580	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1310.00000	1190	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25376.00000	25728	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		716.00000	639	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		30864.00000	31258	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.93000	8.91000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		10192.00000	9879	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		8247.00000	8367	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.41900	8.40900		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		13789.00000	12881	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		7701.00000	7464	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		25391.00000	24492	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		2776.00000	2548	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.25	Call		6026.00000	5319	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		16754.00000	16719	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		499.00000	355	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		45748.00000	46275	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		88.00000	53	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63053.00000	63689	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		88.00000	53	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63053.00000	63689	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		11.00000	5	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		81004.00000	81669	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.35600	8.34600		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		6165.00000	5812	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		45958.00000	46259	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3318.00000	3079	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		60287.00000	60702	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1639.00000	1493	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		76079.00000	76586	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.30900	8.29900		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		28503.00000	27932	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		15737.00000	15805	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		38530.00000	37910	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		10118.00000	10138	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.11700	8.10700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		1199.00000	882	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		72760.00000	73572	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		225.00000	141	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		103083.00000	104128	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		29.00000	15	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		135314.00000	136429	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.05800	8.04800		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		18521.00000	17694	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		52912.00000	53215	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		10541.00000	9931	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		74901.00000	75421	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5455.00000	5052	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		100850.00000	101577	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.01100	8.00100		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		38669.00000	37744	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		38782.00000	38986	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.35800	9.32700		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		261.00000	183	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7341.00000	7641	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		72.00000	44	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10240.00000	10591	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15.00000	8	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13286.00000	13657	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.13700	9.10800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2632.00000	2472	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6158.00000	6283	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1834.00000	1704	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7834.00000	7989	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1231.00000	1130	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9713.00000	9897	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.97300	8.95900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3882.00000	3792	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3564.00000	3583	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.44700	8.43700		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		445.00000	320	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		37913.00000	38320	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		88.00000	54	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		51621.00000	52120	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		13.00000	6	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		65847.00000	66374	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.35900	8.34900		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5037.00000	4752	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		36851.00000	37086	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2745.00000	2550	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		48205.00000	48530	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1379.00000	1257	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		60707.00000	61106	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.28800	8.27800		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		23386.00000	22926	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		12148.00000	12199	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.33300	8.32300		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		157.00000	100	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		56623.00000	57228	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.26100	8.25100		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4036.00000	3763	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		54747.00000	55129	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.20200	8.19200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		23239.00000	22702	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		19498.00000	19607	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			8.31400	8.29400		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		1079.00000	773	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		59459.00000	60567	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.24500	8.22500		11.05	0.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		9041.00000	8419	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		61696.00000	62476	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.19000	8.17000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		25765.00000	24803	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		20219.00000	20647	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.44400	8.43400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		318.00000	225	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		32555.00000	32924	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.34600	8.33600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4132.00000	3893	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		30905.00000	31115	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.27100	8.26100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14839.00000	14485	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		15321.00000	15404	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.24400	8.23400		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		250.00000	166	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		55333.00000	55970	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.17800	8.16800		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4396.00000	4097	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		54045.00000	54464	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.12700	8.11700		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		28425.00000	27808	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		18994.00000	19091	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.74900	7.73900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		223.00000	142	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		78405.00000	79307	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.69600	7.68600		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		5248.00000	4870	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		78026.00000	78638	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.65200	7.64200		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		39455.00000	38587	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		28780.00000	28910	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.87600	254.08000		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.71600	261.16400		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:							221.00	34,327.00
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Grand Total:							221.00	34,327.00
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