

# Daily MTM Report

Daily summary for 13/09/2007

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			9.29000	9.34000			0.00	0.00
R157 On 15/09/2015 Bond			8.62500	8.68500			0.00	0.00
R186 On 21/12/2026 Bond			8.29000	8.34500			0.00	0.00
R196 On 28/02/2009 Bond			9.52000	9.57500			0.00	0.00
R201 On 21/12/2014 Bond			8.66000	8.71500			0.00	0.00
R203 On 15/09/2017 Bond			8.53500	8.59000			0.00	0.00
R204 On 21/12/2018 Bond			8.50000	8.55000			0.00	0.00
R206 On 15/01/2014 Bond			8.66000	8.71500			0.00	0.00
R207 On 15/01/2020 Bond			8.42500	8.48000			0.00	0.00
R209 On 31/03/2036 Bond			7.90500	7.95500			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 17/09/2007 Currency Future			7.13240		7.15310		0.00	35.00	1,783.00
\$ / R On 14/12/2007 Currency Future			7.22290		7.24490		0.00	5.00	23,660.00
\$ / R On 17/03/2008 Currency Future			7.32480		7.34860		0.00	0.00	7,600.00
ALBI On 01/11/2007 Index Future			254.00200		253.24900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			15208.00000	18574	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			22718.00000	18554	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			261.09300		260.31000		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			73458.00000	79628	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			10358.00000	8698	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.15700		108.97400		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.11600		111.92900		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			254.39800		254.14900		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			20.00000	23	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			108530.00000	106043	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.29400		261.03950		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			10848.00000	11492	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			50453.00000	48552	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			267.88300		268.62300		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			69499.00000	64510	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			23269.00000	25680	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			280.92700		280.84000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			288.77000		288.67100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.12900		10.14800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.59800		9.64100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.60800		8.67100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.68400		9.72400		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			9.44600	9.49000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.33000	9.38000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.21600	9.27400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.16700	10.16700		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.37500	10.38200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7528.00000	7510	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			10.45400	10.48100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16626.00000	16532	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9347.00000	9343	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.45200	10.47400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16220.00000	16159	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15647.00000	15639	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.31300	10.33200		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19063.00000	19011	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18864.00000	18858	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.13200	10.12800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21275.00000	21255	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21572.00000	21542	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.17200	10.18900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22468.00000	22166	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1098.00000	1098	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.07400	10.09300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24653.00000	24375	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5161.00000	5218	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.96200	9.98000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16544.00000	16349	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15324.00000	15449	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.74100	9.77600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		30656.00000	29358	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		365.00000	416	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.66900	9.70500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		30850.00000	29709	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3282.00000	3531	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.59900	9.63600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		19523.00000	18691	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		12705.00000	13317	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			9.30500	9.35300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		23490.00000	20803	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		962.00000	1308	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.23500	9.28600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		23782.00000	21494	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5500.00000	6447	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.16500	9.21700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		24645.00000	22533	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		9318.00000	10521	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.41600	9.41800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.73000	9.73600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.04800	10.05700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.86600	9.87100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.11700	10.12200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.33000	10.33600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.12500	10.12900		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			248.55400	248.23600		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			255.29200	254.96500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.28400	9.30400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		52.00000	54	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27556.00000	27045	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		10.00000	10	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34168.00000	33655	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1.00000	1	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		40864.00000	40350	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.16900	9.18900		2.93	176.00	548.00
R153 On 07/02/2008 Bond Future	8.25	Call		1678.00000	1734	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		23985.00000	23571	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		959.00000	992	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		29303.00000	28868	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		516.00000	535	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		34942.00000	34491	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.08400	9.10400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8274.00000	8456	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10515.00000	10267	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.63100	8.65100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.75	Call		14961.00000	15648	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		8451.00000	7816	6.00	0.00	50.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/11/2007 Bond Future	8.50	Call		7165.00000	7552	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.50	Put		17181.00000	16248	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.25	Call		2773.00000	2941	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		29606.00000	28453	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		195.00000	207	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		61548.00000	60239	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		34.00000	36	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		79103.00000	77784	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		34.00000	36	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		79103.00000	77784	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		4.00000	5	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		97101.00000	95781	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.54700	8.56700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		3935.00000	4093	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		58081.00000	56950	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2034.00000	2122	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		73356.00000	72155	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		967.00000	1012	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		89760.00000	88514	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.48500	8.50500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		21680.00000	22278	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		21995.00000	21331	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		30225.00000	30968	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		14895.00000	14375	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.29700	8.31700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		585.00000	620	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		95526.00000	93364	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		111.00000	117	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		126349.00000	124158	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		15.00000	16	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		158681.00000	156484	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.23400	8.25400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		12453.00000	12940	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		69803.00000	68090	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		6790.00000	7082	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		94110.00000	92201	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		3370.00000	3527	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		121725.00000	119681	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.18800	8.20800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		28636.00000	29492	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		51815.00000	50471	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.44100	9.51700		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		162.00000	219	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9557.00000	8689	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		46.00000	65	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12530.00000	11624	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		10.00000	15	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15597.00000	14677	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.25000	9.29500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2130.00000	2258	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7491.00000	7177	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1466.00000	1561	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9300.00000	8954	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		973.00000	1041	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11290.00000	10917	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.11200	9.11900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3349.00000	3366	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4271.00000	4234	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.65400	8.67400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		195.00000	206	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		50196.00000	49157	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		39.00000	41	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		64105.00000	63057	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		6.00000	6	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		78374.00000	77324	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.56000	8.58000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		3160.00000	3286	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		46919.00000	46017	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		1652.00000	1722	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		59056.00000	58099	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		797.00000	833	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		72070.00000	71078	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.49000	8.51000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		17180.00000	17653	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		17682.00000	17151	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.53000	8.55000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		67.00000	70	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		71407.00000	70112	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.45200	8.47200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		2476.00000	2584	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		67503.00000	66326	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.39200	8.41200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		16806.00000	17319	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		27159.00000	26401	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			8.50200	8.52200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		656.00000	677	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		74991.00000	73627	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.42700	8.44700		11.05	3.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		6474.00000	6662	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		74544.00000	73356	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.37100	8.39100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		18648.00000	19213	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		28323.00000	27523	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.64900	8.66900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		132.00000	140	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		43146.00000	42242	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.54400	8.56400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		2560.00000	2666	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		39508.00000	38727	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.47000	8.49000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		10645.00000	10963	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		21084.00000	20537	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.43300	8.45300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		105.00000	112	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		70821.00000	69415	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.36100	8.38100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		2637.00000	2764	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		67414.00000	66134	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.31000	8.33000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		20985.00000	21605	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		26597.00000	25818	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.90900	7.92900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		109.00000	117	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		96646.00000	94753	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.85200	7.87200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		3332.00000	3498	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		94236.00000	92484	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.80900	7.82900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		30448.00000	31320	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		38118.00000	37059	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			251.31800	251.06800		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			258.13000	257.87500		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>219.00</b>	<b>35,762.00</b>
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<b>Grand Total:</b>							<b>219.00</b>	<b>35,762.00</b>
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