

# Daily MTM Report

Daily summary for 18/09/2007

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			9.23000	9.22500			0.00	0.00
R157 On 15/09/2015 Bond			8.55000	8.55500			0.00	0.00
R186 On 21/12/2026 Bond			8.22500	8.22000			0.00	0.00
R196 On 28/02/2009 Bond			9.46000	9.45500			0.00	0.00
R201 On 21/12/2014 Bond			8.59000	8.59500			0.00	0.00
R203 On 15/09/2017 Bond			8.45500	8.46000			0.00	0.00
R204 On 21/12/2018 Bond			8.42000	8.43000			0.00	0.00
R206 On 15/01/2014 Bond			8.58500	8.59000			0.00	0.00
R207 On 15/01/2020 Bond			8.35000	8.35500			0.00	0.00
R209 On 31/03/2036 Bond			7.84500	7.83500			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			7.26550		7.28250		0.00	70.00	23,680.00
\$ / R On 17/03/2008 Currency Future			7.36760		7.38410		0.00	0.00	7,600.00
\$ / R On 13/06/2008 Currency Future			7.47700		0.00000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			255.01700		254.70500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			21561.00000	23176	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			14511.00000	13006	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			262.09900		261.76800		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			84896.00000	87612	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7216.00000	6622	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.60500		109.58300		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.57500		112.55200		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			255.85800		255.79000		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			54.00000	52	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			92154.00000	91472	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			262.78900		262.72100		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			15831.00000	15996	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			38621.00000	38106	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.41800		269.34800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			74079.00000	74489	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			20599.00000	20309	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.35700		280.80500		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.17100		288.59200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.03100		10.01400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.49000		9.48200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.52400		8.49100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.56300		9.56000		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			9.32200	9.31100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.22000	9.19800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.10700	9.07800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.17900	10.17900		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.32500	10.32200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7373.00000	7380	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			10.38200	10.35900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16228.00000	16218	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9271.00000	9206	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.38700	10.36200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15906.00000	15904	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15618.00000	15551	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.23900	10.21200		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18775.00000	18779	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18868.00000	18805	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.07200	10.05200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21058.00000	21056	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21539.00000	21489	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.09100	10.07300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20474.00000	20711	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1169.00000	1085	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.97900	9.95900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		22778.00000	22990	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5655.00000	5514	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.85800	9.83900		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15125.00000	15256	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16441.00000	16229	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.62100	9.61300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		24668.00000	24919	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		658.00000	604	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.54500	9.53800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		25676.00000	25842	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4561.00000	4460	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.47200	9.46800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		15881.00000	15924	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15645.00000	15531	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			9.18800	9.17800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		14124.00000	14541	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2689.00000	2466	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.11600	9.10400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		16075.00000	16483	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9382.00000	9019	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.04600	9.03100		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		17499.00000	17980	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		14093.00000	13604	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40800	9.40900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.70700	9.71000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.01700	10.02100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.84600	9.84800		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.09000	10.09400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.29500	10.30000		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.09600	10.09900		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			250.39100	250.27600		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			257.17400	257.05800		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.19400	9.19400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		70.00000	65	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		24745.00000	24740	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		13.00000	11	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		31341.00000	31340	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		38035.00000	38035	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.07900	9.07900		2.93	0.00	622.00
R153 On 07/02/2008 Bond Future	8.25	Call		2015.00000	1996	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		21738.00000	21719	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1164.00000	1150	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		26926.00000	26912	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		634.00000	624	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		32476.00000	32466	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.99400	8.99400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		9326.00000	9306	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		9196.00000	9176	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.51100	8.52100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		10246.00000	10450	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		11646.00000	11183	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		20061.00000	20437	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		4933.00000	4643	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.25	Call		4211.00000	4285	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		22426.00000	21834	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		319.00000	318	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		53054.00000	52387	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		55.00000	54	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		70507.00000	69839	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		55.00000	54	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		70507.00000	69839	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		7.00000	7	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		88486.00000	87820	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.42700	8.43700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		5150.00000	5226	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		50879.00000	50305	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2728.00000	2768	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		65633.00000	65023	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1327.00000	1347	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		81703.00000	81071	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.36500	8.37500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		25860.00000	26175	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		17941.00000	17619	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		35341.00000	35730	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		11776.00000	11529	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		886.00000	836	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		82551.00000	82501	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		168.00000	154	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		113129.00000	113115	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		22.00000	20	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		145412.00000	145409	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		15751.00000	15650	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		59806.00000	59705	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		8808.00000	8728	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		82832.00000	82752	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		4481.00000	4425	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		109540.00000	109485	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		34176.00000	34091	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		44064.00000	43979	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.37600	9.36900		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		256.00000	238	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7848.00000	7915	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		74.00000	67	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10755.00000	10833	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		17.00000	15	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13800.00000	13884	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.16400	9.15600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2517.00000	2476	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6515.00000	6552	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1753.00000	1719	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8224.00000	8269	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1176.00000	1150	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10130.00000	10182	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.00900	9.00200		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3745.00000	3710	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3761.00000	3780	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.54400	8.55400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		288.00000	286	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		43967.00000	43436	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		56.00000	55	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		57801.00000	57271	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		8.00000	8	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		72055.00000	71526	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.45000	8.46000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4025.00000	4083	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		41600.00000	41142	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2147.00000	2178	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		53368.00000	52882	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1056.00000	1071	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		66146.00000	65643	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.38000	8.39000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		20207.00000	20454	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		14659.00000	14399	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.41000	8.42000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		110.00000	109	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		62968.00000	62310	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.33200	8.34200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3318.00000	3369	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		59957.00000	59359	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.27200	8.28200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		20432.00000	20704	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		22488.00000	22119	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			8.38200	8.39200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		875.00000	865	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		66156.00000	65445	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.30700	8.31700		11.05	0.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		7897.00000	7975	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		66980.00000	66362	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.25100	8.26100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		22639.00000	22939	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		23398.00000	23009	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.53900	8.54900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		201.00000	200	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		37731.00000	37271	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.43400	8.44400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3295.00000	3346	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		34904.00000	34508	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.36000	8.37000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		12701.00000	12866	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		17938.00000	17668	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.31300	8.32300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		180.00000	179	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		61659.00000	60943	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.24100	8.25100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		3630.00000	3695	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		59214.00000	58566	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.19000	8.20000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		25350.00000	25680	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		21820.00000	21442	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.81900	7.80900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		181.00000	154	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		85203.00000	86146	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.76200	7.75200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		4512.00000	4328	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		83795.00000	84591	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.71900	7.70900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		36067.00000	35464	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		32040.00000	32422	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			252.76900	252.70100		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			259.61600	259.54800		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>70.00</b>	<b>34,098.00</b>
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<b>Grand Total:</b>							<b>70.00</b>	<b>34,098.00</b>
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