

Daily MTM Report

Daily summary for 07/09/2007

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			9.34500	9.34000			0.00	0.00
R157 On 15/09/2015 Bond			8.68000	8.65500			0.00	0.00
R186 On 21/12/2026 Bond			8.34000	8.32000			0.00	0.00
R196 On 28/02/2009 Bond			9.60500	9.60000			0.00	0.00
R201 On 21/12/2014 Bond			8.71000	8.69000			0.00	0.00
R203 On 15/09/2017 Bond			8.58000	8.53500			0.00	0.00
R204 On 21/12/2018 Bond			8.53500	8.49000			0.00	0.00
R206 On 15/01/2014 Bond			8.71000	8.69000			0.00	0.00
R207 On 15/01/2020 Bond			8.46500	8.43500			0.00	0.00
R209 On 31/03/2036 Bond			7.95000	7.93000			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			7.21180		7.22600		0.00	0.00	2,137.00
\$ / R On 14/12/2007 Currency Future			7.30440		7.31870		0.00	0.00	23,630.00
\$ / R On 17/03/2008 Currency Future			7.41220		7.42370		0.00	0.00	7,600.00
ALBI On 01/11/2007 Index Future			253.71700		253.71700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			18451.00000	18274	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			21281.00000	21104	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			260.85400		260.85400		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			78242.00000	78164	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			9702.00000	9624	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			108.77900		109.16100		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			111.73100		112.12400		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			254.40100		254.53500		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			50.00000	41	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			104700.00000	106031	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.30500		261.44300		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			12454.00000	11970	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			48024.00000	48920	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			267.89300		268.03400		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			66086.00000	65083	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			25746.00000	26153	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			279.85100		279.85100		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			287.72300		287.72300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.18600		10.18500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.65800		9.64700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.71100		8.71700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.73400		9.73200		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			9.50000	9.49200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.39000	9.38300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.28600	9.28000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				0.00000		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.44700	10.45000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7704.00000	7697	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			10.51400	10.53400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16937.00000	16868	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9549.00000	9528	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.52300	10.53800		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16508.00000	16454	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15766.00000	15752	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.32900	10.38100		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19293.00000	19202	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18975.00000	19010	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.20400	10.23500		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21554.00000	21492	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21591.00000	21604	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.22600	10.24300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23521.00000	23223	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1196.00000	1198	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.12700	10.14000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25463.00000	25263	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5145.00000	5172	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.02200	10.02500		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17160.00000	17099	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15128.00000	15120	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.79700	9.80700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		31885.00000	31504	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		415.00000	416	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.72500	9.73400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31916.00000	31609	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3239.00000	3277	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.65600	9.66300		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20318.00000	20130	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		12446.00000	12531	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			9.36300	9.35500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		23794.00000	24208	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		1157.00000	1062	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.29300	9.28500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		23943.00000	24270	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5736.00000	5554	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.22400	9.21600		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		24788.00000	25086	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		9531.00000	9317	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.43100	9.43400		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.77000	9.77500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.10600	10.10800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.89700	9.89700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.14900	10.14800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.36300	10.36100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.14900	10.14700		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			248.55700	248.77700		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			255.30200	255.53000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.30400	9.30400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		78.00000	73	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27582.00000	27578	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		17.00000	16	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34175.00000	34174	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		3.00000	3	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		40866.00000	40865	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.18900	9.18900		2.93	1,012.00	806.00
R153 On 07/02/2008 Bond Future	8.25	Call		1780.00000	1763	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		24087.00000	24070	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1033.00000	1021	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		29378.00000	29365	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		567.00000	558	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		34992.00000	34983	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.10400	9.10400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8393.00000	8373	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10635.00000	10615	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.63100	8.62100		6.00	1.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		8566.00000	8199	6.00	0.00	5.00
R157 On 01/11/2007 Bond Future	8.50	Put		16601.00000	16895	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	8.25	Call		3625.00000	3409	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		28476.00000	28921	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		16804.00000	16296	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		8312.00000	8464	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		335.00000	299	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		59706.00000	60331	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		70.00000	61	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		77157.00000	77809	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		70.00000	61	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		77157.00000	77809	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		11.00000	9	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		95126.00000	95785	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.54700	8.53700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		4489.00000	4342	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		56700.00000	57198	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2385.00000	2293	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		71772.00000	72326	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1171.00000	1118	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		88027.00000	88620	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.48500	8.47500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		22931.00000	22558	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		21352.00000	21611	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		31674.00000	31233	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		14451.00000	14641	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.29700	8.28700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		945.00000	854	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		92588.00000	93598	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		215.00000	188	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		123154.00000	124228	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		37.00000	31	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		155404.00000	156499	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.23400	8.22400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		13882.00000	13489	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		67930.00000	68639	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		7764.00000	7501	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		91781.00000	92621	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		3970.00000	3811	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		119022.00000	119965	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.18800	8.17800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		30542.00000	29982	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		50419.00000	50961	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.52600	9.52100		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		205.00000	193	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9649.00000	9697	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		64.00000	59	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12597.00000	12653	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		15652.00000	15711	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.35200	9.35000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2042.00000	2024	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7941.00000	7943	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1408.00000	1393	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9781.00000	9785	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		937.00000	925	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11792.00000	11800	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.22000	9.22000		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3047.00000	3039	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4751.00000	4743	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.65400	8.65400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		309.00000	293	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		49260.00000	49244	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		72.00000	67	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		63089.00000	63083	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		13.00000	12	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		77332.00000	77330	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.56000	8.56000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		3519.00000	3485	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		46250.00000	46217	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		1884.00000	1861	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		58261.00000	58238	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		935.00000	920	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		71180.00000	71165	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.49000	8.49000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		17914.00000	17877	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		17411.00000	17374	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.53000	8.50000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		146.00000	112	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		68235.00000	70154	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.45200	8.42200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3038.00000	2775	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		64850.00000	66518	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.39200	8.36200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		18500.00000	17592	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		25672.00000	26674	6.73	0.00	0.00

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R204 On 01/11/2007 Bond Future			8.49200	8.46200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		1110.00000	947	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		71281.00000	73203	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.41700	8.38700		11.05	7.00	7.00
R204 On 07/02/2008 Bond Future	7.50	Call		7634.00000	7165	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		71569.00000	73171	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.36100	8.33100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		20827.00000	19819	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		26401.00000	27447	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.64900	8.64900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		215.00000	203	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		42317.00000	42305	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.54400	8.54400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		2858.00000	2830	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		38918.00000	38891	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.47000	8.47000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		11185.00000	11153	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		20759.00000	20727	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.41300	8.40300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		222.00000	196	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		67400.00000	68083	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.34100	8.33100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		3263.00000	3138	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		64519.00000	65099	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.29000	8.28000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		22992.00000	22594	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		25102.00000	25405	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.90900	7.89900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		210.00000	184	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		93893.00000	94819	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.85200	7.84200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		3917.00000	3760	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		91941.00000	92746	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.80900	7.79900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		32310.00000	31756	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		37081.00000	37496	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			251.31300	251.45400		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			258.13300	258.27900		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:							1,020.00	36,268.00
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Grand Total:							1,020.00	36,268.00
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