

# Daily MTM Report

Daily summary for 06/09/2007

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			9.34000	9.35000			0.00	0.00
R157 On 15/09/2015 Bond			8.65500	8.66000			0.00	0.00
R186 On 21/12/2026 Bond			8.32000	8.32000			0.00	0.00
R196 On 28/02/2009 Bond			9.60000	9.61000			0.00	0.00
R201 On 21/12/2014 Bond			8.69000	8.69500			0.00	0.00
R203 On 15/09/2017 Bond			8.53500	8.53500			0.00	0.00
R204 On 21/12/2018 Bond			8.49000	8.49000			0.00	0.00
R206 On 15/01/2014 Bond			8.69000	8.69500			0.00	0.00
R207 On 15/01/2020 Bond			8.43500	8.43500			0.00	0.00
R209 On 31/03/2036 Bond			7.93000	7.94000			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			7.22600		7.25670		0.00	0.00	2,137.00
\$ / R On 14/12/2007 Currency Future			7.31870		7.35030		0.00	0.00	23,630.00
\$ / R On 17/03/2008 Currency Future			7.42370		7.45570		0.00	0.00	7,600.00
ALBI On 01/11/2007 Index Future			253.71700		253.67600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			18431.00000	18451	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			21671.00000	21281	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			260.85400		260.81000		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			77968.00000	78242	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			9868.00000	9702	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.16100		109.15400		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.12400		112.11700		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			254.53500		254.53000		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			54.00000	50	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			104754.00000	104700	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.44300		261.44000		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			12520.00000	12454	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			48120.00000	48024	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.03400		268.03100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			66150.00000	66086	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			25840.00000	25746	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			279.85100		279.77000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			287.72300		287.63800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.18500		10.19400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.64700		9.67900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.71700		8.70700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.73200		9.76200		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			9.49200	9.52000		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.38300	9.40900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.28000	9.32100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				10.16300		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.45000	10.44700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7697.00000	7704	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			10.53400	10.51400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16949.00000	16937	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9610.00000	9549	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.53800	10.51900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16517.00000	16508	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15824.00000	15766	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.38100	10.40300		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19348.00000	19293	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18976.00000	18975	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.23500	10.24100		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21587.00000	21554	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21609.00000	21591	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.24300	10.25200		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23698.00000	23521	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1211.00000	1196	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.14000	10.14800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25600.00000	25463	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5141.00000	5145	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.02500	10.03700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17305.00000	17160	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15056.00000	15128	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.80700	9.84000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		33111.00000	31885	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		369.00000	415	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.73400	9.76900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		33045.00000	31916	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3017.00000	3239	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.66300	9.70100		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		21206.00000	20318	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		11851.00000	12446	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			9.35500	9.38500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		25494.00000	23794	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		974.00000	1157	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.28500	9.31500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		25336.00000	23943	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5239.00000	5736	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.21600	9.24700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		26097.00000	24788	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		8872.00000	9531	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.43400	9.43800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.77500	9.78200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.10800	10.11800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.89700	9.90200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.14800	10.15300		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.36100	10.36700		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.14700	10.15100		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			248.77700	248.70700		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			255.53000	255.45800		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.30400	9.32400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		74.00000	78	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		28092.00000	27582	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		16.00000	17	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34688.00000	34175	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		41379.00000	40866	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.18900	9.20900		2.93	0.00	1,818.00
R153 On 07/02/2008 Bond Future	8.25	Call		1725.00000	1780	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		24499.00000	24087	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		999.00000	1033	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		29812.00000	29378	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		547.00000	567	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		35441.00000	34992	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.10400	9.12400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8213.00000	8393	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10885.00000	10635	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.62100	8.62100		6.00	20.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		3704.00000	3625	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		28555.00000	28476	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	8.50	Call		0.00000	8566	6.00	5.00	5.00
R157 On 01/11/2007 Bond Future	8.50	Put		0.00000	16601	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		0.00000	16804	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		0.00000	8312	6.00	50.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		353.00000	335	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		59724.00000	59706	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		76.00000	70	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		77163.00000	77157	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		76.00000	70	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		77163.00000	77157	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		12.00000	11	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		95127.00000	95126	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.53700	8.53700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		4531.00000	4489	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		56742.00000	56700	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2415.00000	2385	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		71801.00000	71772	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1189.00000	1171	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		88046.00000	88027	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.47500	8.47500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		22977.00000	22931	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		21399.00000	21352	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		0.00000	31674	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		0.00000	14451	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.28700	8.28700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		989.00000	945	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		92632.00000	92588	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		229.00000	215	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		123169.00000	123154	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		40.00000	37	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		155408.00000	155404	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.22400	8.22400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		13974.00000	13882	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		68021.00000	67930	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		7835.00000	7764	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		91851.00000	91781	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		4019.00000	3970	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		119071.00000	119022	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.17800	8.17800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		30623.00000	30542	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		50500.00000	50419	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.52100	9.53000		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	205	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9758.00000	9649	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		65.00000	64	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12707.00000	12597	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		17.00000	17	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15762.00000	15652	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.35000	9.36300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2017.00000	2042	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8043.00000	7941	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1390.00000	1408	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9890.00000	9781	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		925.00000	937	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11908.00000	11792	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.22000	9.23500		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3005.00000	3047	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4825.00000	4751	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		325.00000	309	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		49276.00000	49260	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		78.00000	72	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		63094.00000	63089	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		15.00000	13	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		77333.00000	77332	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		3552.00000	3519	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		46283.00000	46250	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		1907.00000	1884	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		58284.00000	58261	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		949.00000	935	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		71195.00000	71180	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		17951.00000	17914	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		17448.00000	17411	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.50000	8.49000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		165.00000	146	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		67602.00000	68235	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.42200	8.41200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3153.00000	3038	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		64320.00000	64850	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.36200	8.35200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		18840.00000	18500	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		25374.00000	25672	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			8.46200	8.45200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		1201.00000	1110	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		70675.00000	71281	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.38700	8.37700		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		7838.00000	7634	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		71082.00000	71569	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.33100	8.32100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		21203.00000	20827	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		26091.00000	26401	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		227.00000	215	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		42329.00000	42317	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		2885.00000	2858	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		38946.00000	38918	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		11216.00000	11185	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		20790.00000	20759	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.40300	8.39300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		250.00000	222	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		66719.00000	67400	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.33100	8.32100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		3392.00000	3263	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		63941.00000	64519	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.28000	8.27000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		23395.00000	22992	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		24802.00000	25102	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.89900	7.90900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		209.00000	210	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		94845.00000	93893	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.84200	7.85200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		3847.00000	3917	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		92833.00000	91941	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.79900	7.80900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		31901.00000	32310	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		37640.00000	37081	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			251.45400	251.44800		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			258.27900	258.27400		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>75.00</b>	<b>37,273.00</b>
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<b>Grand Total:</b>							<b>75.00</b>	<b>37,273.00</b>
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