



# Daily MTM Report

Daily summary for 11/09/2007

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			9.35500	9.34500			0.00	0.00
R157 On 15/09/2015 Bond			8.70000	8.68500			0.00	0.00
R186 On 21/12/2026 Bond			8.36000	8.34500			0.00	0.00
R196 On 28/02/2009 Bond			9.60000	9.60500			0.00	0.00
R201 On 21/12/2014 Bond			8.73000	8.71500			0.00	0.00
R203 On 15/09/2017 Bond			8.60500	8.58500			0.00	0.00
R204 On 21/12/2018 Bond			8.56000	8.54500			0.00	0.00
R206 On 15/01/2014 Bond			8.73000	8.71500			0.00	0.00
R207 On 15/01/2020 Bond			8.50000	8.48500			0.00	0.00
R209 On 31/03/2036 Bond			7.97000	7.96000			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			7.19450		7.24840		0.00	25.00	2,113.00
\$ / R On 14/12/2007 Currency Future			7.28610		7.34220		0.00	25.00	23,660.00
\$ / R On 17/03/2008 Currency Future			7.39100		7.45020		0.00	0.00	7,600.00
ALBI On 01/11/2007 Index Future			253.20400		253.44500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			16456.00000	15195	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			22006.00000	23155	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			260.25300		260.55800		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			75574.00000	73094	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			9994.00000	10564	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.08400		109.15500		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.04300		112.11600		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			254.17350		254.40100		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			31.00000	23	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			106021.00000	108288	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.06800		261.30400		3.89	0.00	12.00
GOVI On 07/02/2008 jGovi	265.00	Call			11745.00000	11000	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			48705.00000	50320	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			267.65150		267.89200		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			64823.00000	63185	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			25903.00000	26670	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			280.57600		280.54600		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			288.38700		288.41900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.15600		10.14100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.65000		9.64700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.68500		8.69400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.72800		9.72500		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			9.49500	9.48900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.38700	9.38100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.28300	9.27800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.17100	10.17100		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.36800	10.42700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7645.00000	7492	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			10.47000	10.50000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16723.00000	16653	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		9420.00000	9399	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.46700	10.50700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16332.00000	16245	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15670.00000	15690	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.33900	10.31700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19102.00000	19100	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18939.00000	18884	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.12300	10.15100		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21353.00000	21295	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21594.00000	21604	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.17900	10.19100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22570.00000	22350	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1168.00000	1157	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.09100	10.08200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24581.00000	24663	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5286.00000	5206	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.98800	9.96800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16505.00000	16651	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15498.00000	15287	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.78000	9.78200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		30913.00000	30822	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		390.00000	376	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.71300	9.71100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31097.00000	31129	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3294.00000	3251	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.64600	9.64200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		19723.00000	19776	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		12668.00000	12568	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			9.35800	9.35300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		23555.00000	23803	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		1032.00000	962	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.29200	9.28300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		23716.00000	24089	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5628.00000	5428	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.22500	9.21500		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		24627.00000	25005	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		9426.00000	9169	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.42100	9.42300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.74400	9.75100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.07000	10.07900		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.87700	9.88200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12800	10.13300		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.34100	10.34700		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.13300	10.13800		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			248.20900	248.52100		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			254.94200	255.26400		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.31400	9.30400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		60.00000	52	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27564.00000	27814	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		12.00000	10	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34170.00000	34425	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		40865.00000	41121	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.19900	9.18900		2.93	88.00	724.00
R153 On 07/02/2008 Bond Future	8.25	Call		1712.00000	1660	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		24019.00000	24200	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		984.00000	949	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		29328.00000	29528	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		533.00000	511	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		34958.00000	35171	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.11400	9.10400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8314.00000	8194	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10555.00000	10651	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.66100	8.64100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.75	Call		15576.00000	14683	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		8405.00000	8832	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		7627.00000	7031	6.00	0.00	5.00
R157 On 01/11/2007 Bond Future	8.50	Put		16983.00000	17708	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.25	Call		3048.00000	2730	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		29220.00000	30222	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		236.00000	196	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		60929.00000	62208	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		44.00000	35	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		78452.00000	79763	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		44.00000	35	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		78452.00000	79763	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		6.00000	5	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		96443.00000	97761	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.57700	8.55700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		4115.00000	3877	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		57617.00000	58669	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2147.00000	2005	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		72825.00000	73972	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1032.00000	954	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		89180.00000	90391	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.51500	8.49500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		22094.00000	21409	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		21779.00000	22355	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		30706.00000	29881	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		14745.00000	15182	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.32700	8.30700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		693.00000	585	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		94536.00000	96622	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		141.00000	113	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		125281.00000	127447	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		21.00000	16	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		157589.00000	159778	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.26400	8.24400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		12922.00000	12260	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		69173.00000	70709	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		7107.00000	6682	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		93327.00000	95100	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		3563.00000	3316	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		120819.00000	122770	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.21800	8.19800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		29266.00000	28257	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		51346.00000	52534	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.54200	9.52900		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		168.00000	151	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9709.00000	9851	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		49.00000	43	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12679.00000	12831	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		12.00000	10	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15744.00000	15901	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.32300	9.35500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		1978.00000	2059	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7927.00000	7694	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1354.00000	1414	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9776.00000	9522	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		894.00000	936	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11798.00000	11527	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.14600	9.22100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3012.00000	3261	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4724.00000	4392	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.68400	8.66400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		234.00000	196	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		49710.00000	50722	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		49.00000	40	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		63591.00000	64631	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		8.00000	6	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		77852.00000	78899	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.59000	8.57000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		3304.00000	3115	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		46549.00000	47387	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		1743.00000	1628	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		58634.00000	59546	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		850.00000	786	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		71609.00000	72572	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.52000	8.50000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		17509.00000	16965	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		17509.00000	17970	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.56000	8.54000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		84.00000	67	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		70776.00000	72057	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.48200	8.46200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		2608.00000	2439	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		66993.00000	68107	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.42200	8.40200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		17175.00000	16577	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		26893.00000	27565	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			8.52200	8.50200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		790.00000	691	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		73741.00000	75027	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.44700	8.42700		11.05	28.00	35.00
R204 On 07/02/2008 Bond Future	7.50	Call		6848.00000	6535	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		73542.00000	74605	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.39100	8.37100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		19360.00000	18697	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		27671.00000	28372	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.67900	8.65900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		160.00000	133	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		42718.00000	43601	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.57400	8.55400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		2680.00000	2521	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		39184.00000	39912	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.50000	8.48000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		10882.00000	10504	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		20889.00000	21375	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.46300	8.44300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		131.00000	106	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		70141.00000	71527	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.39100	8.37100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		2781.00000	2591	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		66856.00000	68070	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.34000	8.32000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		21420.00000	20706	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		26332.00000	27015	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.93900	7.91900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		138.00000	110	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		95725.00000	97594	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.88200	7.86200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		3521.00000	3272	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		93467.00000	95133	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.83900	7.81900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		31063.00000	30056	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		37769.00000	38689	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			251.09300	251.32000		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			257.90400	258.13900		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>166.00</b>	<b>36,220.00</b>
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<b>Grand Total:</b>							<b>166.00</b>	<b>36,220.00</b>
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