

Daily MTM Report

Daily summary for 14/08/2007

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			9.28000	9.27500			0.00	0.00
R157 On 15/09/2015 Bond			8.52500	8.52000			0.00	0.00
R186 On 21/12/2026 Bond			8.18000	8.17000			0.00	0.00
R196 On 28/02/2009 Bond			9.53500	9.53500			0.00	0.00
R201 On 21/12/2014 Bond			8.55000	8.54500			0.00	0.00
R203 On 15/09/2017 Bond			8.41500	8.41000			0.00	0.00
R204 On 21/12/2018 Bond			8.40500	8.40000			0.00	0.00
R206 On 15/01/2014 Bond			8.55000	8.54500			0.00	0.00
R207 On 15/01/2020 Bond			8.33500	8.33000			0.00	0.00
R209 On 31/03/2036 Bond			7.78500	7.77500			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			7.33220		7.21700		0.00	60.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.42850		7.31260		0.00	255.00	19,425.00
\$ / R On 17/03/2008 Currency Future			7.53110		7.41450		0.00	0.00	4,601.00
ALBI On 01/11/2007 Index Future			255.51000		255.60300		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			32663.00000	31954	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			16633.00000	16854	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			262.54700		262.67500		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			94826.00000	93693	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			8076.00000	8223	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.74600		109.75400		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.62800		112.63700		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.20200		256.22200		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			597.00000	570	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			88377.00000	88550	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			262.92950		262.95300		3.89	0.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call			19530.00000	19360	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			40000.00000	40065	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.43350		269.45600		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			77584.00000	77352	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			23024.00000	23017	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.87100		281.94800		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.63300		289.74900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.96000		9.98100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.53600		9.58200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.68800		8.72200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.62400		9.67600		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			9.37100	9.41100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.26400	9.30500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.16800	9.20800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.97500	9.97500		0.00	0.00	0.00
JFRA On 23/08/2007 jFra			10.07300	10.08500		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		905.00000	890	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		20.00000	17	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.26000	10.30800		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7336.00000	7212	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			10.32000	10.35200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17640.00000	17558	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10675.00000	10670	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.28400	10.32000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		17017.00000	16939	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16842.00000	16857	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.18100	10.23000		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19784.00000	19698	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19833.00000	19866	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.05800	10.10600		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21999.00000	21918	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22350.00000	22385	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.10300	10.13300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22796.00000	22329	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2415.00000	2479	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.02700	10.04800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25121.00000	24830	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6416.00000	6494	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.94200	9.95900		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17350.00000	17166	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16504.00000	16625	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.72000	9.78200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		31532.00000	29363	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		995.00000	1216	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.65300	9.71200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31921.00000	30124	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4074.00000	4556	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN05 On 02/05/2008 jNote			9.58700	9.64500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20699.00000	19424	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13525.00000	14518	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.22500	9.26800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		20244.00000	18160	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3105.00000	3743	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.15800	9.20100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		21219.00000	19477	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		8344.00000	9337	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.09300	9.13600		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		22403.00000	20791	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12255.00000	13397	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.15600	9.16000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.39900	9.40900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.78400	9.79700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.65400	9.66100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.88100	9.88800		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.09300	10.10000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.90100	9.90600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.06700	10.07300		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			250.90600	250.92400		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			257.49400	257.51400		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.29500	9.29500		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		242.00000	234	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27515.00000	27507	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		78.00000	75	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34005.00000	34002	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		22.00000	21	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		40653.00000	40652	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.24500	9.24500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1968.00000	1952	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		25586.00000	25570	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1192.00000	1180	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		30848.00000	30836	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		688.00000	679	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		36425.00000	36416	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.13500	9.13500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8546.00000	8527	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11455.00000	11436	2.66	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			8.51000	8.51000		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	8.25	Call		7559.00000	7477	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		25042.00000	24960	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1380.00000	1345	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		53382.00000	53347	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		461.00000	445	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		70180.00000	70163	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		461.00000	445	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		70180.00000	70163	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		129.00000	123	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		87875.00000	87869	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.47000	8.47000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		6338.00000	6293	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		54211.00000	54166	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3643.00000	3610	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		68692.00000	68659	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1958.00000	1935	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		84477.00000	84454	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.42000	8.42000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		25867.00000	25822	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		20806.00000	20762	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.13000	8.13000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3976.00000	3894	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		78131.00000	78049	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1444.00000	1400	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		106896.00000	106852	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		434.00000	416	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		138314.00000	138296	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.07500	8.07500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		21420.00000	21324	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		58858.00000	58761	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		13133.00000	13051	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		80540.00000	80458	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		7477.00000	7414	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		105919.00000	105856	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.01500	8.01500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		41093.00000	41013	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		42786.00000	42707	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.44000	9.43800		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		535.00000	522	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8969.00000	8979	1.60	0.00	0.00

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R196 On 01/11/2007 Bond Future	8.50	Call		230.00000	222	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11753.00000	11769	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		87.00000	84	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14712.00000	14733	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.30400	9.30100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2481.00000	2460	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7901.00000	7909	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1777.00000	1759	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9670.00000	9682	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1235.00000	1220	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11611.00000	11625	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.19800	9.19400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3321.00000	3300	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4824.00000	4833	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.50000	8.49000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1474.00000	1387	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		41761.00000	42206	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		547.00000	507	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		54899.00000	55390	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		173.00000	158	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		68828.00000	69343	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.41000	8.40000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6023.00000	5864	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		40489.00000	40849	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3563.00000	3454	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		51675.00000	52085	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1979.00000	1909	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		63959.00000	64408	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.32000	8.31000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		23805.00000	23471	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		14197.00000	14371	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.37500	8.37500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		817.00000	792	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		60716.00000	60691	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.30500	8.30500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5052.00000	5012	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		59286.00000	59247	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.22500	8.22500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		23887.00000	23843	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		22277.00000	22233	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.36000	8.36000		11.05	0.00	0.00

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R204 On 01/11/2007 Bond Future	7.50	Call		3150.00000	3083	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		66185.00000	66118	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.29000	8.29000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		10722.00000	10654	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		67923.00000	67856	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.22000	8.22000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		25806.00000	25759	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		23731.00000	23684	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.49500	8.48500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1112.00000	1043	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		35701.00000	36092	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.39500	8.38500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4954.00000	4820	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		33924.00000	34238	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.29000	8.28000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		15684.00000	15437	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		16996.00000	17187	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.29000	8.29000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1077.00000	1047	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		60191.00000	60161	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.22500	8.22500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		5357.00000	5316	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		59087.00000	59046	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.16000	8.16000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		28634.00000	28586	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		22266.00000	22218	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.74500	7.74500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1400.00000	1361	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		80172.00000	80132	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.69000	7.69000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		7410.00000	7353	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		80584.00000	80528	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.64000	7.64000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		42373.00000	42304	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		31499.00000	31429	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.11400	253.13400		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			259.76000	259.78200		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for Derivatives:							315.00	29,968.00

Grand Total: 315.00 29,968.00