



# Daily MTM Report

Daily summary for 06/08/2007

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			9.36000	9.34000			0.00	0.00
R157 On 15/09/2015 Bond			8.66000	8.64000			0.00	0.00
R186 On 21/12/2026 Bond			8.36500	8.34500			0.00	0.00
R196 On 28/02/2009 Bond			9.62500	9.61000			0.00	0.00
R201 On 21/12/2014 Bond			8.68500	8.67000			0.00	0.00
R203 On 15/09/2017 Bond			8.57000	8.55000			0.00	0.00
R204 On 21/12/2018 Bond			8.56000	8.54000			0.00	0.00
R206 On 15/01/2014 Bond			8.69000	8.67000			0.00	0.00
R207 On 15/01/2020 Bond			8.51000	8.49000			0.00	0.00
R209 On 31/03/2036 Bond			8.01000	8.01500			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			7.16300		7.15220		0.00	35.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.26180		7.24910		0.00	1,000.00	18,740.00
\$ / R On 17/03/2008 Currency Future			7.36520		7.35050		0.00	0.00	4,601.00
ALBI On 01/11/2007 Index Future			253.60600		253.79500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			24136.00000	22796	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			26186.00000	26736	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			260.63800		247.64600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			12728.00000	78926	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			76268.00000	12546	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.19200		109.22300		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.06300		112.09500		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			254.38400		254.54300		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			339.00000	275	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			104909.00000	106435	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.07300		261.23600		3.89	0.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call			14249.00000	13548	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			51889.00000	52818	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			267.53100		267.69900		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			66707.00000	65405	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			29717.00000	30095	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.29500		276.70200		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.15000		276.70200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.04400		10.04100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.71600		9.68300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.93400		8.92700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.80400		9.77300		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			9.55600	9.52300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.46400	9.44300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.37700	9.36300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.92500	9.92500		0.00	0.00	0.00
JFRA On 23/08/2007 jFra			10.08800	10.09800		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		950.00000	923	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		70.00000	56	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.33100	10.31600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7357.00000	7396	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			10.39200	10.37700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18056.00000	17962	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		11023.00000	10897	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.40000	10.39300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		17429.00000	17343	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		17066.00000	16961	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.34700	10.29300		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		20133.00000	20115	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		20028.00000	19880	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.24900	10.24900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		22413.00000	22340	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22416.00000	22343	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.22200	10.20800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		24255.00000	24346	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2538.00000	2381	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.14300	10.13300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		26505.00000	26533	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6300.00000	6153	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.05600	10.05100		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18508.00000	18459	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16006.00000	15868	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.89500	9.86500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		34651.00000	35653	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		932.00000	780	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.83600	9.80400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		35005.00000	35933	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3621.00000	3317	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			9.77700	9.74400		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		23231.00000	23910	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		12200.00000	11594	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.42500	9.39100		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		26885.00000	28609	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		1982.00000	1580	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.36500	9.33300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		27242.00000	28613	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		6005.00000	5369	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.30600	9.27600		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		28286.00000	29474	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		9216.00000	8513	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.19100	9.20600		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.45900	9.48500		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.84500	9.87200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.68100	9.69200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.90900	9.91600		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12700	10.13000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92900	9.92800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.10000	10.09700		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			248.18500	248.27100		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			254.71100	254.80000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.37500	9.35500		2.93	51.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		260.00000	218	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		29073.00000	29544	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		91.00000	73	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		35558.00000	36053	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		28.00000	21	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		42199.00000	42705	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.35500	9.33500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1798.00000	1687	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		27520.00000	27876	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1092.00000	1015	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		32853.00000	33243	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		633.00000	583	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		38475.00000	38891	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.24000	9.22000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		7920.00000	7682	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		12655.00000	12846	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			8.65500	8.63500		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	8.25	Call		5914.00000	5377	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		31691.00000	32473	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1077.00000	918	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		61373.00000	62534	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		367.00000	300	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		78380.00000	79633	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		367.00000	300	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		78380.00000	79633	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		107.00000	83	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		96147.00000	97444	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.63500	8.61500		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		5006.00000	4682	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		62242.00000	63202	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2839.00000	2625	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		77251.00000	78321	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1508.00000	1377	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		93390.00000	94543	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.58000	8.56000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		21764.00000	21032	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		25542.00000	26067	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.33000	8.30000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		2630.00000	2189	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		95703.00000	98555	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		943.00000	750	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		125314.00000	128413	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		285.00000	215	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		157083.00000	160306	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.28000	8.25000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		16058.00000	14884	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		72969.00000	75087	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		9590.00000	8773	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		96471.00000	98945	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5324.00000	4798	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		123240.00000	126005	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.22000	8.19000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		32637.00000	30989	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		53837.00000	55485	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.54500	9.52300		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		499.00000	440	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9967.00000	10176	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	8.50	Call		222.00000	190	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12779.00000	13015	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		88.00000	73	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15748.00000	16000	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.44300	9.42200		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2229.00000	2137	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8833.00000	8946	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1593.00000	1518	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		10671.00000	10801	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1106.00000	1047	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		12666.00000	12812	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.34800	9.32700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		2960.00000	2873	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		5490.00000	5566	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.64000	8.62000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1156.00000	999	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		48318.00000	49214	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		436.00000	363	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		61664.00000	62643	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		143.00000	114	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		75673.00000	76696	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.56500	8.54500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4794.00000	4501	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		46754.00000	47489	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2798.00000	2599	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		58404.00000	59233	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1536.00000	1409	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		71010.00000	71912	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.47000	8.45000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		20179.00000	19545	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		17662.00000	18036	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.52500	8.50500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		626.00000	523	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		69041.00000	70239	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.47500	8.45500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3894.00000	3621	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		67829.00000	68840	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.38000	8.36000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		20053.00000	19340	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		27098.00000	27659	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.52000	8.50000		11.05	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	7.50	Call		2641.00000	2343	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		75452.00000	76540	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.46000	8.44000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		8988.00000	8524	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		76577.00000	77487	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.39000	8.37000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		21186.00000	20427	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		29428.00000	30034	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.63000	8.61000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		872.00000	748	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		41194.00000	41983	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.55000	8.53000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3902.00000	3657	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		39341.00000	39984	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.45000	8.43000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		12957.00000	12496	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		20799.00000	21204	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.47000	8.45000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		706.00000	589	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		71210.00000	72503	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.41000	8.39000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		3868.00000	3581	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		69277.00000	70392	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.35000	8.33000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		22929.00000	22126	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		28540.00000	29134	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.97500	7.97500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		636.00000	575	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		101516.00000	101456	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.93000	7.93000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		4346.00000	4225	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		100772.00000	100651	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.87500	7.87500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		31132.00000	30931	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		43217.00000	43016	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			251.29400	251.44800		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			257.90100	258.06000		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for Derivatives:</b>							<b>1,086.00</b>	<b>29,337.00</b>

**Grand Total:** 1,086.00 29,337.00