



# Daily MTM Report

Daily summary for 13/08/2007

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			9.27500	9.33000			0.00	0.00
R157 On 15/09/2015 Bond			8.52000	8.57000			0.00	0.00
R186 On 21/12/2026 Bond			8.17000	8.21500			0.00	0.00
R196 On 28/02/2009 Bond			9.53500	9.59500			0.00	0.00
R201 On 21/12/2014 Bond			8.54500	8.59500			0.00	0.00
R203 On 15/09/2017 Bond			8.41000	8.46500			0.00	0.00
R204 On 21/12/2018 Bond			8.40000	8.45000			0.00	0.00
R206 On 15/01/2014 Bond			8.54500	8.59500			0.00	0.00
R207 On 15/01/2020 Bond			8.33000	8.38000			0.00	0.00
R209 On 31/03/2036 Bond			7.77500	7.82500			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			7.21700	7.23050		0.00	2.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.31260	7.32560		0.00	0.00	19,240.00
\$ / R On 17/03/2008 Currency Future			7.41450	7.42760		0.00	0.00	4,601.00
ALBI On 01/11/2007 Index Future			255.60300	254.85500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		28716.00000	32663	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		20166.00000	16633	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			262.67500	261.91400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		88748.00000	94826	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		9608.00000	8076	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.75400	109.47800		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.63700	112.35400		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.22200	255.46950		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		439.00000	597	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		95744.00000	88377	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			262.95300	262.17950		3.89	0.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call		16872.00000	19530	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		45077.00000	40000	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.45600	268.66550		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		72442.00000	77584	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		25787.00000	23024	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.94800	282.03400		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.74900	289.84600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.98100	10.03700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.58200	9.63500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.72200	8.80100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.67600	9.73000		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			9.41100	9.45800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.30500	9.36700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.20800	9.27900		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			10.08500	10.10500		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		945.00000	905	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		31.00000	20	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.30800	10.31900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7365.00000	7336	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			10.35200	10.40300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17828.00000	17640	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10734.00000	10675	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.32000	10.39800		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		17213.00000	17017	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16837.00000	16842	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.23000	10.28600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19933.00000	19784	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19846.00000	19833	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.10600	10.16400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		22142.00000	21999	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22351.00000	22350	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.13300	10.19100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23748.00000	22796	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2335.00000	2415	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.04800	10.12000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		26116.00000	25121	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6140.00000	6416	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.95900	10.03600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18147.00000	17350	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15916.00000	16504	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.78200	9.84200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		33692.00000	31532	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		860.00000	995	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.71200	9.77500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		33922.00000	31921	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3659.00000	4074	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			9.64500	9.70800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		22192.00000	20699	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		12565.00000	13525	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.26800	9.31900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		22893.00000	20244	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2537.00000	3105	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.20100	9.25600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		23613.00000	21219	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		7252.00000	8344	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.13600	9.19400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		24728.00000	22403	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		10879.00000	12255	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.16000	9.17200		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40900	9.43300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.79700	9.82500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.66100	9.67500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.88800	9.90200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.10000	10.11700		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.90600	9.91900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.07300	10.08700		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			250.92400	250.07200		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			257.51400	256.64000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.29500	9.34500		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		217.00000	242	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		28774.00000	27515	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		71.00000	78	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		35281.00000	34005	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		20.00000	22	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		41935.00000	40653	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.24500	9.29500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1832.00000	1968	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		26620.00000	25586	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1106.00000	1192	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		31932.00000	30848	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		636.00000	688	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		37543.00000	36425	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.13500	9.18500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8119.00000	8546	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		12102.00000	11455	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	8.56000		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	8.25	Call		6773.00000	7559	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		27582.00000	25042	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1217.00000	1380	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		56546.00000	53382	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		406.00000	461	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73451.00000	70180	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		406.00000	461	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		73451.00000	70180	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		114.00000	129	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		91187.00000	87875	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.47000	8.52000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		5825.00000	6338	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		56937.00000	54211	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3329.00000	3643	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		71617.00000	68692	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1780.00000	1958	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		87538.00000	84477	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.42000	8.47000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		24312.00000	25867	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		22417.00000	20806	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.13000	8.18000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3523.00000	3976	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		83288.00000	78131	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1275.00000	1444	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		112337.00000	106896	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		384.00000	434	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		143875.00000	138314	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.07500	8.12500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		19757.00000	21420	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		62806.00000	58858	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		12023.00000	13133	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		85042.00000	80540	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		6797.00000	7477	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		110850.00000	105919	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.01500	8.06500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		38523.00000	41093	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		45838.00000	42786	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.43800	9.50500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		460.00000	535	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9710.00000	8969	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		196.00000	230	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12535.00000	11753	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		74.00000	87	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15515.00000	14712	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.30100	9.38000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2274.00000	2481	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8467.00000	7901	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1619.00000	1777	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		10286.00000	9670	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1119.00000	1235	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		12268.00000	11611	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.19400	9.27700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3067.00000	3321	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		5212.00000	4824	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.49000	8.55000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1268.00000	1474	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		44736.00000	41761	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		467.00000	547	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		58000.00000	54899	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		148.00000	173	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		71983.00000	68828	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.40000	8.46000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5440.00000	6023	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		43016.00000	40489	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3192.00000	3563	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		54414.00000	51675	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1759.00000	1979	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		66849.00000	63959	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.31000	8.37000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		22150.00000	23805	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		15588.00000	14197	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.37500	8.42500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		718.00000	817	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		63904.00000	60716	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.30500	8.35500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4620.00000	5052	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		62102.00000	59286	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.22500	8.27500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		22373.00000	23887	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		23979.00000	22277	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.36000	8.41000		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		2921.00000	3150	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		69463.00000	66185	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.29000	8.34000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		10088.00000	10722	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		70768.00000	67923	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.22000	8.27000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		24169.00000	25806	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		25549.00000	23731	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.48500	8.54500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		946.00000	1112	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		38292.00000	35701	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.38500	8.44500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4455.00000	4954	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		36109.00000	33924	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.28000	8.34000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14512.00000	15684	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		18443.00000	16996	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.29000	8.34000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		940.00000	1077	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		63634.00000	60191	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.22500	8.27500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4855.00000	5357	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		62146.00000	59087	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.16000	8.21000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		26856.00000	28634	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		24033.00000	22266	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.74500	7.79500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1208.00000	1400	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		84869.00000	80172	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.69000	7.74000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		6690.00000	7410	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		84797.00000	80584	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.64000	7.69000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		39807.00000	42373	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		33903.00000	31499	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.13400	252.38800		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			259.78200	259.01700		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>							2.00	29,783.00

**Grand Total:** 2.00 29,783.00