

# Daily MTM Report

Daily summary for 21/08/2007

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			9.25000	9.21500			0.00	0.00
R157 On 15/09/2015 Bond			8.48500	8.45000			0.00	0.00
R186 On 21/12/2026 Bond			8.11500	8.05500			0.00	0.00
R196 On 28/02/2009 Bond			9.50500	9.47000			0.00	0.00
R201 On 21/12/2014 Bond			8.51000	8.47500			0.00	0.00
R203 On 15/09/2017 Bond			8.33000	8.30500			0.00	0.00
R204 On 21/12/2018 Bond			8.29500	8.29000			0.00	0.00
R206 On 15/01/2014 Bond			8.51000	8.47500			0.00	0.00
R207 On 15/01/2020 Bond			8.22000	8.23000			0.00	0.00
R209 On 31/03/2036 Bond			7.72000	7.65000			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			7.42630		7.40630		0.00	20.00	2,137.00
\$ / R On 14/12/2007 Currency Future			7.52830		7.50580		0.00	360.00	23,810.00
\$ / R On 17/03/2008 Currency Future			7.63870		7.61310		0.00	0.00	6,104.00
ALBI On 01/11/2007 Index Future			251.68600		252.17900		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			14630.00000	12705	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			32840.00000	35845	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			258.67200		259.17300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			66803.00000	63116	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			15073.00000	16396	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.88300		110.04800		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.81900		112.98900		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.82300		257.32200		3.89	0.00	178.00
GOVI On 01/11/2007 jGovi	265.00	Call			851.00000	621	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			77631.00000	82391	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.68450		264.19850		3.89	0.00	45.00
GOVI On 07/02/2008 jGovi	265.00	Call			24279.00000	21909	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			32294.00000	35064	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.20550		270.73200		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			86159.00000	82265	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			18839.00000	20210	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			279.88400		279.96100		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			287.65300		287.72500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.01200		9.96800		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.58600		9.53900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.69600		8.64300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.67700		9.62600		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			9.40700	9.36900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.30300	9.25900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.20700	9.15900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.11700	10.11700		0.00	0.00	0.00
JFRA On 23/08/2007 jFra			10.13200	10.13900		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1018.00000	1000	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		0.00000	0	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.33900	10.33000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7393.00000	7417	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			10.39800	10.37800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17404.00000	17394	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10380.00000	10319	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.40400	10.36200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16844.00000	16865	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16560.00000	16472	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.26800	10.20500		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19561.00000	19608	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19670.00000	19564	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.16100	10.08200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21798.00000	21867	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22207.00000	22083	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.17400	10.13300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22519.00000	23080	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2139.00000	1972	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.09200	10.03800		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24759.00000	25399	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6233.00000	5920	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.00000	9.93800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16935.00000	17462	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16468.00000	15878	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.78000	9.72300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		29301.00000	31262	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1043.00000	815	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.71000	9.65000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		29856.00000	31628	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4406.00000	3869	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			9.64200	9.58100		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		19104.00000	20377	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		14434.00000	13323	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.26300	9.22100		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		17680.00000	19638	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3520.00000	2820	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.19500	9.15100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		18979.00000	20681	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9286.00000	8189	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.12900	9.08400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		20276.00000	21889	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13461.00000	12190	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.20600	9.20700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.49100	9.49600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.86500	9.87300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.68600	9.69000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.91200	9.91300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12900	10.12700		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92800	9.92600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.09700	10.09400		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.78300	252.59000		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.51000	259.34000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.26500	9.22500		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		255.00000	206	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		25729.00000	26709	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		80.00000	62	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		32206.00000	33218	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		21.00000	16	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		38852.00000	39876	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.21000	9.17000		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		2147.00000	1971	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		24007.00000	24769	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1300.00000	1182	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		29199.00000	30018	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		749.00000	673	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		34728.00000	35591	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.20000	9.16000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8170.00000	7772	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11617.00000	12078	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			8.46000	8.42000		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		9054.00000	7993	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		20521.00000	22138	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1663.00000	1371	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		47649.00000	50036	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		547.00000	433	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		64250.00000	66814	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		547.00000	433	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		64250.00000	66814	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		148.00000	112	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		81879.00000	84521	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.41000	8.37000		6.00	15.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		7444.00000	6800	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		48806.00000	50772	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4321.00000	3899	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		62860.00000	65047	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2342.00000	2085	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		78350.00000	80703	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.35000	8.31000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		29532.00000	28000	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		17469.00000	18489	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.08000	8.02000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		5161.00000	4037	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		66834.00000	72542	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1883.00000	1397	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		94853.00000	101199	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		562.00000	393	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		125960.00000	132623	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.01000	7.95000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		26194.00000	23357	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		49432.00000	53441	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		16386.00000	14361	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		69593.00000	74414	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		9514.00000	8181	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		93756.00000	99269	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.96500	7.90500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		47202.00000	43396	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		36394.00000	39431	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.39900	9.35500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		606.00000	514	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8027.00000	8472	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		256.00000	211	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10767.00000	11258	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		95.00000	75	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13708.00000	14225	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.19000	9.14300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2934.00000	2753	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6804.00000	7085	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2123.00000	1979	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8466.00000	8784	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1490.00000	1379	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10316.00000	10667	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.02400	8.98000		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4055.00000	3876	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3900.00000	4062	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.46500	8.42500		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1590.00000	1330	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		38418.00000	40288	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		572.00000	461	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		51465.00000	53485	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		173.00000	134	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		65368.00000	67460	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.36500	8.32500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6695.00000	6136	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37257.00000	38783	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3976.00000	3601	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		48184.00000	49894	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2212.00000	1978	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		60289.00000	62139	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.30000	8.26000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		25094.00000	23828	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		12938.00000	13711	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.29500	8.26500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1073.00000	910	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		53690.00000	55520	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.21000	8.18000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6326.00000	5876	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		52382.00000	53903	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.15000	8.12000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		27291.00000	26150	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		18881.00000	19689	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.25500	8.23500		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		3854.00000	3565	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		58048.00000	59181	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.18000	8.16000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		12619.00000	12155	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		60699.00000	61645	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.12500	8.10500		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		29889.00000	29041	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		19807.00000	20357	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.46000	8.42000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1209.00000	1001	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		32800.00000	34438	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.35000	8.31000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5534.00000	5058	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		31138.00000	32459	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.27500	8.23500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		16460.00000	15542	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		15803.00000	16636	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.17500	8.18500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1410.00000	1433	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		52946.00000	52244	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.10000	8.11000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6696.00000	6807	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		52169.00000	51557	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.05000	8.06000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		32409.00000	32792	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		18899.00000	18563	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.69000	7.62000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2063.00000	1438	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		68403.00000	74777	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.63500	7.56500		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		9585.00000	8002	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		70219.00000	75695	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.58500	7.51500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		49416.00000	45024	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		25902.00000	28626	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.73300	254.23500		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.51200	261.02900		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>							395.00	35,838.00

**Grand Total:** 395.00 35,838.00