



Daily MTM Report

Daily summary for 03/08/2007

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			9.34000	9.26500			0.00	0.00
R157 On 15/09/2015 Bond			8.64000	8.59500			0.00	0.00
R186 On 21/12/2026 Bond			8.34500	8.30000			0.00	0.00
R196 On 28/02/2009 Bond			9.61000	9.55000			0.00	0.00
R201 On 21/12/2014 Bond			8.67000	8.61500			0.00	0.00
R203 On 15/09/2017 Bond			8.55000	8.50500			0.00	0.00
R204 On 21/12/2018 Bond			8.54000	8.49500			0.00	0.00
R206 On 15/01/2014 Bond			8.67000	8.62000			0.00	0.00
R207 On 15/01/2020 Bond			8.49000	8.44500			0.00	0.00
R209 On 31/03/2036 Bond			8.01500	7.97000			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			7.15220	7.14590		0.00	0.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.24910	7.24010		0.00	200.00	17,740.00
\$ / R On 17/03/2008 Currency Future			7.35050	7.33920		0.00	0.00	4,601.00
ALBI On 01/11/2007 Index Future			253.79500	254.10700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		25841.00000	24136	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		24771.00000	26186	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			247.64600	261.14100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		83136.00000	12728	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		11726.00000	76268	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.22300	109.44200		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.09500	112.32000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			254.54300	255.12000		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		482.00000	339	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		99282.00000	104909	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.23600	261.83000		3.89	0.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call		16242.00000	14249	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		47942.00000	51889	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			267.69900	268.30800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		70708.00000	66707	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		27628.00000	29717	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			276.70200	284.00200		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			276.70200	291.86300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.04100	10.00100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.68300	9.64600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.92700	8.87100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.77300	9.73100		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			9.52300	9.49400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.44300	9.40700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.36300	9.32200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.92500	0.00000		0.00	0.00	0.00
JFRA On 23/08/2007 jFra			10.09800	10.56700		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		991.00000	950	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		68.00000	70	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.31600	10.27000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7238.00000	7357	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			10.37700	10.33100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		18028.00000	18056	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		11109.00000	11023	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.39300	10.33900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		17392.00000	17429	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		17168.00000	17066	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.29300	10.25300		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		20112.00000	20133	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		20105.00000	20028	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.24900	10.14700		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		22317.00000	22413	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22567.00000	22416	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.20800	10.14800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23437.00000	24255	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2787.00000	2538	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.13300	10.07700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25843.00000	26505	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6624.00000	6300	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.05100	9.99400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18017.00000	18508	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16540.00000	16006	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.86500	9.80700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		32662.00000	34651	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1162.00000	932	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.80400	9.74500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		33222.00000	35005	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4103.00000	3621	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			9.74400	9.68400		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		21903.00000	23231	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13206.00000	12200	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.39100	9.35900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		25259.00000	26885	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2353.00000	1982	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.33300	9.30100		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		25852.00000	27242	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		6621.00000	6005	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.27600	9.24300		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		26950.00000	28286	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		9964.00000	9216	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.20600	9.21700		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.48500	9.50600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.87200	9.89900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.69200	9.70300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.91600	9.92000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.13000	10.12600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92800	9.92200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.09700	10.08900		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			248.27100	249.07500		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			254.80000	255.62500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.35500	9.28500		2.93	17.00	160.00
R153 On 01/11/2007 Bond Future	8.25	Call		350.00000	260	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27367.00000	29073	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		128.00000	91	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		33798.00000	35558	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		41.00000	28	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		40415.00000	42199	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.33500	9.26500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		2067.00000	1798	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		26153.00000	27520	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1274.00000	1092	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		31398.00000	32853	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		750.00000	633	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		36955.00000	38475	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.22000	9.15000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8603.00000	7920	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11834.00000	12655	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			8.63500	8.59500		6.00	69.00	261.00
R157 On 01/11/2007 Bond Future	8.25	Call		6701.00000	5914	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		29831.00000	31691	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1290.00000	1077	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		58940.00000	61373	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		455.00000	367	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		75821.00000	78380	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		455.00000	367	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		75821.00000	78380	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		137.00000	107	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		93531.00000	96147	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.61500	8.57500		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		5493.00000	5006	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		60156.00000	62242	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3152.00000	2839	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		74990.00000	77251	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1696.00000	1508	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		91004.00000	93390	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.56000	8.52000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		23046.00000	21764	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		24308.00000	25542	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.30000	8.26000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3111.00000	2630	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		91773.00000	95703	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1151.00000	943	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		121110.00000	125314	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		360.00000	285	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		152747.00000	157083	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.25000	8.21000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		17448.00000	16058	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		69949.00000	72969	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		10543.00000	9590	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		93014.00000	96471	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5928.00000	5324	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		119434.00000	123240	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.19000	8.15000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		34683.00000	32637	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		51465.00000	53837	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.52300	9.44900		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		632.00000	499	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9199.00000	9967	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		292.00000	222	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11948.00000	12779	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		121.00000	88	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14880.00000	15748	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.42200	9.33300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2509.00000	2229	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8242.00000	8833	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1812.00000	1593	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		10019.00000	10671	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1272.00000	1106	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11962.00000	12666	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.32700	9.23100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3278.00000	2960	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		5067.00000	5490	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.62000	8.57000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1413.00000	1156	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		45938.00000	48318	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		551.00000	436	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		59142.00000	61664	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		187.00000	143	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		73080.00000	75673	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.54500	8.49500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5345.00000	4794	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		44728.00000	46754	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3161.00000	2798	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		56191.00000	58404	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1760.00000	1536	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		68658.00000	71010	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.45000	8.40000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		21579.00000	20179	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		16536.00000	17662	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.50500	8.46500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		764.00000	626	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		66569.00000	69041	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.45500	8.41500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4302.00000	3894	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		65663.00000	67829	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.36000	8.32000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		21302.00000	20053	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		25793.00000	27098	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.50000	8.46000		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		3001.00000	2641	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		73032.00000	75452	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.44000	8.40000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		9647.00000	8988	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		74480.00000	76577	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.37000	8.33000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		22515.00000	21186	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		28020.00000	29428	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.61000	8.56000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1077.00000	872	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		39111.00000	41194	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.53000	8.48000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4368.00000	3902	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		37582.00000	39341	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.43000	8.38000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		13951.00000	12957	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		19622.00000	20799	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.45000	8.41000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		865.00000	706	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		68539.00000	71210	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.39000	8.35000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4308.00000	3868	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		66904.00000	69277	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.33000	8.29000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		24341.00000	22929	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		27152.00000	28540	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.97500	7.93500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		793.00000	636	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		97899.00000	101516	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.93000	7.89000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		4871.00000	4346	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		97495.00000	100772	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.87500	7.83500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		33035.00000	31132	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		41283.00000	43217	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			251.44800	252.02500		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			258.06000	258.65300		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:							286.00	28,373.00

Grand Total: 286.00 28,373.00