



Daily MTM Report

Daily summary for 07/08/2007

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			9.30000	9.36000			0.00	0.00
R157 On 15/09/2015 Bond			8.60500	8.66000			0.00	0.00
R186 On 21/12/2026 Bond			8.31000	8.36500			0.00	0.00
R196 On 28/02/2009 Bond			9.56500	9.62500			0.00	0.00
R201 On 21/12/2014 Bond			8.63000	8.68500			0.00	0.00
R203 On 15/09/2017 Bond			8.51500	8.57000			0.00	0.00
R204 On 21/12/2018 Bond			8.50500	8.56000			0.00	0.00
R206 On 15/01/2014 Bond			8.63000	8.69000			0.00	0.00
R207 On 15/01/2020 Bond			8.45500	8.51000			0.00	0.00
R209 On 31/03/2036 Bond			7.95000	8.01000			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			7.12610	7.16300		0.00	30.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.22080	7.26180		0.00	1,000.00	19,240.00
\$ / R On 17/03/2008 Currency Future			7.31840	7.36520		0.00	0.00	4,601.00
ALBI On 01/11/2007 Index Future			254.18100	253.60600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		22796.00000	25517	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		26736.00000	23707	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			261.19600	260.63800		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		78926.00000	83206	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		12546.00000	11246	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.47300	109.19200		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.35100	112.06300		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			255.17900	254.38400		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call		275.00000	417	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		106435.00000	98627	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			261.88700	261.07300		3.89	0.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call		13548.00000	16078	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		52818.00000	47208	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.36600	267.53100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		65405.00000	70695	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		30095.00000	27035	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			282.44400	283.29500		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			290.23900	291.15000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.01700	10.04400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.63500	9.71600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.86300	8.93400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.72700	9.80400		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			9.47900	9.55600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.39500	9.46400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.31200	9.37700		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			10.07700	10.08800		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		923.00000	910	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		56.00000	52	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.28400	10.33100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7396.00000	7274	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			10.34100	10.39200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17962.00000	17853	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10897.00000	10913	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.32100	10.40000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		17343.00000	17210	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16961.00000	17033	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.25400	10.34700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		20115.00000	19977	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19880.00000	19967	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.15200	10.24900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		22340.00000	22201	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22343.00000	22439	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.15900	10.22200		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		24346.00000	23404	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2381.00000	2556	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.09200	10.14300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		26533.00000	25867	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6153.00000	6382	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.01700	10.05600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18459.00000	18069	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15868.00000	16178	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.81600	9.89500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		35653.00000	32854	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		780.00000	1012	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.75300	9.83600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		35933.00000	33331	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3317.00000	3906	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			9.69500	9.77700		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		23910.00000	21995	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		11594.00000	12869	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.34300	9.42500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		28609.00000	24246	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		1580.00000	2359	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.28200	9.36500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		28613.00000	24846	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		5369.00000	6826	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.22500	9.30600		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		29474.00000	26066	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		8513.00000	10231	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.18500	9.19100		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.44900	9.45900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.83200	9.84500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.67400	9.68100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.90100	9.90900		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.11900	10.12700		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92400	9.92900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.09500	10.10000		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			249.20600	248.18500		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			255.75700	254.71100		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.31500	9.37500		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		218.00000	270	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		29544.00000	28057	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		73.00000	92	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		36053.00000	34533	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		21.00000	27	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		42705.00000	41173	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.26500	9.35500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1687.00000	1988	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		27876.00000	26074	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1015.00000	1214	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		33243.00000	31338	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		583.00000	707	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		38891.00000	36912	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.15500	9.24000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		7682.00000	8462	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		12846.00000	11801	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			8.59000	8.65500		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	8.25	Call		5377.00000	6429	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		32473.00000	29228	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		918.00000	1165	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		62534.00000	58484	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		300.00000	393	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		79633.00000	75428	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		300.00000	393	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		79633.00000	75428	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		83.00000	112	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		97444.00000	93175	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.55000	8.63500		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		4682.00000	5586	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		63202.00000	58636	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		2625.00000	3190	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		78321.00000	73416	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1377.00000	1705	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		94543.00000	89401	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.50000	8.58000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		21032.00000	23466	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		26067.00000	23466	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.26000	8.33000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		2189.00000	2793	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		98555.00000	91455	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		750.00000	989	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		128413.00000	120948	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		215.00000	293	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		160306.00000	152680	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.20500	8.28000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		14884.00000	17181	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		75087.00000	69129	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		8773.00000	10302	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		98945.00000	92220	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		4798.00000	5737	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		126005.00000	118689	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.14500	8.22000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		30989.00000	34550	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		55485.00000	50778	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.47400	9.54500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		440.00000	538	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		10176.00000	9409	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		190.00000	238	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		13015.00000	12199	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		73.00000	94	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		16000.00000	15157	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.36100	9.44300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2137.00000	2365	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8946.00000	8372	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1518.00000	1694	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		10801.00000	10174	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1047.00000	1178	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		12812.00000	12141	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.26300	9.34800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		2873.00000	3135	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		5566.00000	5171	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.57000	8.64000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		999.00000	1264	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		49214.00000	45789	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		363.00000	473	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		62643.00000	59064	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		114.00000	153	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		76696.00000	73045	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.48000	8.56500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4501.00000	5329	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		47489.00000	43938	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2599.00000	3132	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		59233.00000	55387	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1409.00000	1730	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		71912.00000	67853	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.39000	8.47000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		19545.00000	21686	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		18036.00000	16138	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.46500	8.52500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		523.00000	660	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		70239.00000	66466	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.39500	8.47500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3621.00000	4322	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		68840.00000	64392	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.31500	8.38000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		19340.00000	21242	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		27659.00000	25413	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.45000	8.52000		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		2343.00000	2786	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		76540.00000	72121	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.38000	8.46000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		8524.00000	9645	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		77487.00000	73096	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.31000	8.39000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		20427.00000	22946	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		30034.00000	27079	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.56500	8.63000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		748.00000	942	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		41983.00000	39205	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.46500	8.55000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3657.00000	4359	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		39984.00000	36905	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.36000	8.45000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		12496.00000	14198	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		21204.00000	19000	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.41000	8.47000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		589.00000	750	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		72503.00000	68425	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.34500	8.41000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		3581.00000	4185	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		70392.00000	66428	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.28000	8.35000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		22126.00000	24455	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		29134.00000	26564	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.90500	7.97500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		575.00000	784	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		101456.00000	95039	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.85000	7.93000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		4225.00000	5172	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		100651.00000	93966	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.80000	7.87500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		30931.00000	34366	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		43016.00000	39234	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			252.08500	251.29400		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			258.71200	257.90100		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:							1,030.00	29,837.00

Grand Total: 1,030.00 29,837.00