



Daily MTM Report

Daily summary for 08/08/2007

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			9.18000	9.30000			0.00	0.00
R157 On 15/09/2015 Bond			8.46500	8.60500			0.00	0.00
R186 On 21/12/2026 Bond			8.14500	8.31000			0.00	0.00
R196 On 28/02/2009 Bond			9.44000	9.56500			0.00	0.00
R201 On 21/12/2014 Bond			8.50000	8.63000			0.00	0.00
R203 On 15/09/2017 Bond			8.37000	8.51500			0.00	0.00
R204 On 21/12/2018 Bond			8.35500	8.50500			0.00	0.00
R206 On 15/01/2014 Bond			8.50000	8.63000			0.00	0.00
R207 On 15/01/2020 Bond			8.28500	8.45500			0.00	0.00
R209 On 31/03/2036 Bond			7.78000	7.95000			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			7.05670		7.12610		0.00	0.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.14820		7.22080		0.00	0.00	19,240.00
\$ / R On 17/03/2008 Currency Future			7.24370		7.31840		0.00	0.00	4,601.00
ALBI On 01/11/2007 Index Future			256.07100		254.18100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			25517.00000	36281	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			23707.00000	15571	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.11300		261.19600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			83206.00000	98818	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			11246.00000	7688	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.99300		109.47300		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.88400		112.35100		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.81100		255.17900		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			417.00000	958	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			98627.00000	82848	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.55850		261.88700		3.89	0.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call			16078.00000	22399	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			47208.00000	36814	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.07900		268.36600		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			70695.00000	82329	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			27035.00000	21539	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			282.24700		282.44400		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			290.00900		290.23900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.94100		10.01700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.53300		9.63500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.69300		8.86300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.61700		9.72700		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			9.36300	9.47900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.26500	9.39500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.17400	9.31200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.96300	9.92500		0.00	0.00	0.00
JFRA On 23/08/2007 jFra			10.11300	10.07700		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		910.00000	986	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		52.00000	37	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.25100	10.28400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7274.00000	7188	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			10.29000	10.34100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17853.00000	17746	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10913.00000	10928	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.27600	10.32100		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		17210.00000	17121	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		17033.00000	17060	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.17000	10.25400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19977.00000	19850	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19967.00000	20044	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.05800	10.15200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		22201.00000	22065	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22439.00000	22532	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.08600	10.15900		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23404.00000	22328	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2556.00000	2781	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.00500	10.09200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25867.00000	24762	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6382.00000	6815	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.91600	10.01700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		18069.00000	17126	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16178.00000	17055	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.70200	9.81600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		32854.00000	28923	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1012.00000	1466	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.63500	9.75300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		33331.00000	29774	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3906.00000	4898	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			9.57000	9.69500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		21995.00000	19259	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		12869.00000	15018	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.21700	9.34300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		24246.00000	18083	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2359.00000	4170	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.15200	9.28200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		24846.00000	19471	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		6826.00000	9710	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.08900	9.22500		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		26066.00000	20838	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		10231.00000	13697	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.18400	9.18500		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.45600	9.44900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.85300	9.83200		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.68800	9.67400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.91400	9.90100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12700	10.11900		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92400	9.92400		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.08900	10.09500		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.52200	249.20600		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.13100	255.75700		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.19500	9.31500		2.93	54.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		270.00000	419	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		28057.00000	25119	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		92.00000	151	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34533.00000	31506	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		27.00000	48	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		41173.00000	38106	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.14500	9.26500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1988.00000	2464	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		26074.00000	23737	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1214.00000	1534	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		31338.00000	28846	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		707.00000	912	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		36912.00000	34305	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.03500	9.15500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8462.00000	9663	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11801.00000	10419	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			8.45000	8.59000		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	8.25	Call		6429.00000	9354	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		29228.00000	22830	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1165.00000	1955	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		58484.00000	49951	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		393.00000	713	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		75428.00000	66425	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		393.00000	713	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		75428.00000	66425	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		112.00000	220	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		93175.00000	83960	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.41000	8.55000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		5586.00000	7416	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		58636.00000	51388	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3190.00000	4370	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		73416.00000	65518	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1705.00000	2415	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		89401.00000	81032	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.36000	8.50000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		23466.00000	28206	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		23466.00000	19332	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.10000	8.26000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		2793.00000	4876	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		91455.00000	75646	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		989.00000	1885	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		120948.00000	103952	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		293.00000	612	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		152680.00000	135107	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.04500	8.20500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		17181.00000	23141	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		69129.00000	57192	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		10302.00000	14414	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		92220.00000	78435	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5737.00000	8360	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		118689.00000	103416	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.98500	8.14500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		34550.00000	43241	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		50778.00000	41544	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.32000	9.47400		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		538.00000	829	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9409.00000	7823	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		238.00000	390	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		12199.00000	10473	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		94.00000	163	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		15157.00000	13349	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.16600	9.36100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2365.00000	3000	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		8372.00000	7096	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1694.00000	2194	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		10174.00000	8763	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1178.00000	1559	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		12141.00000	10611	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.05300	9.26300		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3135.00000	3866	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		5171.00000	4277	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.44000	8.57000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1264.00000	1959	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		45789.00000	39586	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		473.00000	780	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		59064.00000	52473	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		153.00000	269	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		73045.00000	66263	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.35000	8.48000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5329.00000	6855	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		43938.00000	38720	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3132.00000	4142	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		55387.00000	49654	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1730.00000	2355	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		67853.00000	61735	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.26000	8.39000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		21686.00000	25505	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		16138.00000	13350	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.32500	8.46500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		660.00000	1160	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		66466.00000	57758	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.25500	8.39500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4322.00000	5858	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		64392.00000	56831	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.17500	8.31500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		21242.00000	25828	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		25413.00000	20988	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.31000	8.45000		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		2786.00000	3978	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		72121.00000	63489	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.24000	8.38000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		9645.00000	11953	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		73096.00000	65660	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.17000	8.31000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		22946.00000	27902	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		27079.00000	22356	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.43500	8.56500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		942.00000	1498	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		39205.00000	33782	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.33500	8.46500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4359.00000	5659	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		36905.00000	32386	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.23000	8.36000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14198.00000	16946	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		19000.00000	16070	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.24000	8.41000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		750.00000	1516	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		68425.00000	57032	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.17500	8.34500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4185.00000	6258	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		66428.00000	56410	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.11000	8.28000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		24455.00000	30881	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		26564.00000	20951	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.73500	7.90500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		784.00000	1675	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		95039.00000	79463	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.68000	7.85000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		5172.00000	7885	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		93966.00000	80067	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.63000	7.80000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		34366.00000	43288	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		39234.00000	31413	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.71600	252.08500		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.38200	258.71200		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:							54.00	29,783.00

Grand Total: 54.00 29,783.00