



Daily MTM Report

Daily summary for 10/08/2007

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			9.33000	9.18000			0.00	0.00
R157 On 15/09/2015 Bond			8.57000	8.46500			0.00	0.00
R186 On 21/12/2026 Bond			8.21500	8.14500			0.00	0.00
R196 On 28/02/2009 Bond			9.59500	9.44000			0.00	0.00
R201 On 21/12/2014 Bond			8.59500	8.50000			0.00	0.00
R203 On 15/09/2017 Bond			8.46500	8.37000			0.00	0.00
R204 On 21/12/2018 Bond			8.45000	8.35500			0.00	0.00
R206 On 15/01/2014 Bond			8.59500	8.50000			0.00	0.00
R207 On 15/01/2020 Bond			8.38000	8.28500			0.00	0.00
R209 On 31/03/2036 Bond			7.82500	7.78000			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			7.23050		7.05670		0.00	0.00	2,220.00
\$ / R On 14/12/2007 Currency Future			7.32560		7.14820		0.00	50.00	19,240.00
\$ / R On 17/03/2008 Currency Future			7.42760		7.24370		0.00	0.00	4,601.00
ALBI On 01/11/2007 Index Future			254.85500		256.07100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			36281.00000	28716	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15571.00000	20166	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			261.91400		263.11300		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			98818.00000	88748	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7688.00000	9608	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.47800		109.99300		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.35400		112.88400		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			255.46950		256.81100		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			958.00000	439	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			82848.00000	95744	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			262.17950		263.55850		3.89	0.00	60.00
GOVI On 07/02/2008 jGovi	265.00	Call			22399.00000	16872	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			36814.00000	45077	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			268.66550		270.07900		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			82329.00000	72442	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			21539.00000	25787	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			282.03400		282.24700		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.84600		290.00900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.03700		9.94100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.63500		9.53300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.80100		8.69300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.73000		9.61700		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			9.45800	9.36300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.36700	9.26500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.27900	9.17400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.97500	9.96300		0.00	0.00	0.00
JFRA On 23/08/2007 jFra			10.10500	10.11300		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		986.00000	945	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		37.00000	31	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.31900	10.25100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7188.00000	7365	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			10.40300	10.29000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17746.00000	17828	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10928.00000	10734	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.39800	10.27600		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		17121.00000	17213	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		17060.00000	16837	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.28600	10.17000		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19850.00000	19933	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		20044.00000	19846	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.16400	10.05800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		22065.00000	22142	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22532.00000	22351	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.19100	10.08600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22328.00000	23748	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2781.00000	2335	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.12000	10.00500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24762.00000	26116	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6815.00000	6140	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.03600	9.91600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17126.00000	18147	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17055.00000	15916	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.84200	9.70200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		28923.00000	33692	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1466.00000	860	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.77500	9.63500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		29774.00000	33922	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4898.00000	3659	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			9.70800	9.57000		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		19259.00000	22192	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15018.00000	12565	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.31900	9.21700		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		18083.00000	22893	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4170.00000	2537	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.25600	9.15200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		19471.00000	23613	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9710.00000	7252	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.19400	9.08900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		20838.00000	24728	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13697.00000	10879	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.17200	9.18400		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.43300	9.45600		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.82500	9.85300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.67500	9.68800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.90200	9.91400		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.11700	10.12700		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.91900	9.92400		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.08700	10.08900		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			250.07200	251.52200		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			256.64000	258.13100		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.34500	9.19500		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		419.00000	217	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		25119.00000	28774	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		151.00000	71	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		31506.00000	35281	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		48.00000	20	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		38106.00000	41935	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.29500	9.14500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		2464.00000	1832	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		23737.00000	26620	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1534.00000	1106	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		28846.00000	31932	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		912.00000	636	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		34305.00000	37543	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.18500	9.03500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		9663.00000	8119	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		10419.00000	12102	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			8.56000	8.45000		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	8.25	Call		9354.00000	6773	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		22830.00000	27582	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1955.00000	1217	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		49951.00000	56546	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		713.00000	406	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66425.00000	73451	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		713.00000	406	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66425.00000	73451	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		220.00000	114	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		83960.00000	91187	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.52000	8.41000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		7416.00000	5825	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		51388.00000	56937	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4370.00000	3329	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		65518.00000	71617	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2415.00000	1780	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		81032.00000	87538	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.47000	8.36000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		28206.00000	24312	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		19332.00000	22417	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.18000	8.10000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		4876.00000	3523	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		75646.00000	83288	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1885.00000	1275	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		103952.00000	112337	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		612.00000	384	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		135107.00000	143875	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.12500	8.04500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		23141.00000	19757	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		57192.00000	62806	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14414.00000	12023	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		78435.00000	85042	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8360.00000	6797	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		103416.00000	110850	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.06500	7.98500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		43241.00000	38523	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		41544.00000	45838	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.50500	9.32000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		829.00000	460	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7823.00000	9710	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		390.00000	196	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10473.00000	12535	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		163.00000	74	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13349.00000	15515	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.38000	9.16600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3000.00000	2274	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7096.00000	8467	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2194.00000	1619	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8763.00000	10286	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1559.00000	1119	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10611.00000	12268	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.27700	9.05300		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3866.00000	3067	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4277.00000	5212	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.55000	8.44000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1959.00000	1268	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		39586.00000	44736	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		780.00000	467	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		52473.00000	58000	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		269.00000	148	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		66263.00000	71983	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.46000	8.35000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6855.00000	5440	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		38720.00000	43016	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4142.00000	3192	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		49654.00000	54414	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2355.00000	1759	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		61735.00000	66849	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.37000	8.26000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		25505.00000	22150	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		13350.00000	15588	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.42500	8.32500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		1160.00000	718	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		57758.00000	63904	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.35500	8.25500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5858.00000	4620	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		56831.00000	62102	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.27500	8.17500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		25828.00000	22373	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		20988.00000	23979	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.41000	8.31000		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		3978.00000	2921	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		63489.00000	69463	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.34000	8.24000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		11953.00000	10088	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		65660.00000	70768	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.27000	8.17000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		27902.00000	24169	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		22356.00000	25549	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.54500	8.43500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1498.00000	946	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		33782.00000	38292	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.44500	8.33500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5659.00000	4455	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		32386.00000	36109	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.34000	8.23000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		16946.00000	14512	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		16070.00000	18443	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.34000	8.24000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1516.00000	940	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		57032.00000	63634	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.27500	8.17500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6258.00000	4855	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		56410.00000	62146	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.21000	8.11000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		30881.00000	26856	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		20951.00000	24033	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.79500	7.73500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1675.00000	1208	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		79463.00000	84869	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.74000	7.68000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		7885.00000	6690	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		80067.00000	84797	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.69000	7.63000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		43288.00000	39807	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		31413.00000	33903	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			252.38800	253.71600		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			259.01700	260.38200		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:							50.00	29,783.00

Grand Total: 50.00 29,783.00