

Daily MTM Report

Daily summary for 20/08/2007

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			9.21500	9.26000			0.00	0.00
R157 On 15/09/2015 Bond			8.45000	8.49000			0.00	0.00
R186 On 21/12/2026 Bond			8.05500	8.09500			0.00	0.00
R196 On 28/02/2009 Bond			9.47000	9.52000			0.00	0.00
R201 On 21/12/2014 Bond			8.47500	8.51500			0.00	0.00
R203 On 15/09/2017 Bond			8.30500	8.35500			0.00	0.00
R204 On 21/12/2018 Bond			8.29000	8.35000			0.00	0.00
R206 On 15/01/2014 Bond			8.47500	8.51500			0.00	0.00
R207 On 15/01/2020 Bond			8.23000	8.28500			0.00	0.00
R209 On 31/03/2036 Bond			7.65000	7.70000			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			7.40630		7.45940		0.00	73.00	2,137.00
\$ / R On 14/12/2007 Currency Future			7.50580		7.55930		0.00	60.00	23,730.00
\$ / R On 17/03/2008 Currency Future			7.61310		7.66810		0.00	0.00	6,104.00
ALBI On 01/11/2007 Index Future			252.17900		251.48800		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			12593.00000	14630	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			37713.00000	32840	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			259.17300		258.48000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			62119.00000	66803	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			17319.00000	15073	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.04800		109.80100		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.98900		112.73600		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			257.32200		256.64950		3.89	0.00	178.00
GOVI On 01/11/2007 jGovi	265.00	Call			655.00000	851	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			84160.00000	77631	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.19850		263.50900		3.89	0.00	45.00
GOVI On 07/02/2008 jGovi	265.00	Call			21481.00000	24279	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			36391.00000	32294	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.73200		270.02550		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			81279.00000	86159	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			21024.00000	18839	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			279.96100		280.04200		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			287.72500		287.82800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.96800		9.98000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.53900		9.58300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.64300		8.71600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.62600		9.67100		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			9.36900	9.40700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.25900	9.30400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.15900	9.21000		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			10.13900	10.15300		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1050.00000	1018	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		2.00000	0	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.33000	10.35400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7456.00000	7393	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			10.37800	10.39900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17549.00000	17404	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10475.00000	10380	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.36200	10.37400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16957.00000	16844	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16642.00000	16560	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.20500	10.25400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19703.00000	19561	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19693.00000	19670	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.08200	10.17400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21981.00000	21798	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22166.00000	22207	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.13300	10.16300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23072.00000	22519	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2160.00000	2139	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.03800	10.06100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25144.00000	24759	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6215.00000	6233	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.93800	9.95300		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17167.00000	16935	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16429.00000	16468	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.72300	9.77200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		31083.00000	29301	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		936.00000	1043	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.65000	9.69900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31414.00000	29856	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4070.00000	4406	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			9.58100	9.62900		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20224.00000	19104	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13676.00000	14434	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.22100	9.26300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		19824.00000	17680	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3000.00000	3520	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.15100	9.19500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		20832.00000	18979	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		8335.00000	9286	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.08400	9.12900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		22017.00000	20276	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12315.00000	13461	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.20700	9.21000		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.49600	9.50700		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.87300	9.88700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.69000	9.69600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.91300	9.92100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.12700	10.13600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.92600	9.93300		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.09400	10.10200		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			252.59000	251.79100		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			259.34000	258.52200		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.22500	9.26500		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		239.00000	255	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		26741.00000	25729	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		75.00000	80	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		33231.00000	32206	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		20.00000	21	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		39881.00000	38852	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.17000	9.21000		2.93	5.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		2037.00000	2147	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		24835.00000	24007	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1232.00000	1300	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		30069.00000	29199	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		709.00000	749	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		35626.00000	34728	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.16000	9.20000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		7847.00000	8170	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		12153.00000	11617	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			8.42000	8.46000		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		8346.00000	9054	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		22490.00000	20521	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1525.00000	1663	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		50190.00000	47649	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		505.00000	547	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66886.00000	64250	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		505.00000	547	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66886.00000	64250	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		139.00000	148	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		84548.00000	81879	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.37000	8.41000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		6990.00000	7444	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		50962.00000	48806	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4044.00000	4321	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		65191.00000	62860	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2185.00000	2342	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		80803.00000	78350	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.31000	8.35000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		28177.00000	29532	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		18666.00000	17469	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.02000	8.06000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		4735.00000	5161	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		70969.00000	66834	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1732.00000	1883	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		99263.00000	94853	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		521.00000	562	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		130480.00000	125960	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.95000	7.99000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		24651.00000	26194	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		52459.00000	49432	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		15340.00000	16386	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		73117.00000	69593	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8864.00000	9514	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		97677.00000	93756	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.90500	7.94500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		44937.00000	47202	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		38697.00000	36394	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.35500	9.41000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		540.00000	606	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8632.00000	8027	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		228.00000	256	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11409.00000	10767	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		84.00000	95	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14368.00000	13708	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.14300	9.21400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2720.00000	2934	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7287.00000	6804	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1959.00000	2123	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8999.00000	8466	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1368.00000	1490	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		10891.00000	10316	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.98000	9.06000		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3771.00000	4055	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4236.00000	3900	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.42500	8.46500		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1471.00000	1590	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		40429.00000	38418	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		533.00000	572	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		53556.00000	51465	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		163.00000	173	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		67489.00000	65368	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.32500	8.36500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6298.00000	6695	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		38945.00000	37257	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3727.00000	3976	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		50019.00000	48184	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2068.00000	2212	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		62229.00000	60289	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.26000	8.30000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		23967.00000	25094	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		13850.00000	12938	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.26500	8.31500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		942.00000	1073	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		56878.00000	53690	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.18000	8.23000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5793.00000	6326	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		55130.00000	52382	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.12000	8.17000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		25611.00000	27291	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		20447.00000	18881	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.23500	8.30500		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		3374.00000	3854	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		62532.00000	58048	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.16000	8.23000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		11506.00000	12619	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		64512.00000	60699	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.10500	8.17500		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		27290.00000	29889	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		22091.00000	19807	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.42000	8.46000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1112.00000	1209	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		34549.00000	32800	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.31000	8.35000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5192.00000	5534	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		32593.00000	31138	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.23500	8.27500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		15668.00000	16460	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		16762.00000	15803	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.18500	8.24500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1174.00000	1410	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		57051.00000	52946	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.11000	8.17000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		5934.00000	6696	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		55727.00000	52169	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.06000	8.12000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		30043.00000	32409	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		20827.00000	18899	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.62000	7.66000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1859.00000	2063	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		72210.00000	68403	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.56500	7.60500		12.56	1.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		8879.00000	9585	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		73559.00000	70219	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.51500	7.55500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		47121.00000	49416	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		27685.00000	25902	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			254.23500	253.56600		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			261.02900	260.34400		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:							139.00	35,743.00

Grand Total: 139.00 35,743.00