

Daily MTM Report

Daily summary for 22/08/2007

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			9.22000	9.25000			0.00	0.00
R157 On 15/09/2015 Bond			8.47000	8.48500			0.00	0.00
R186 On 21/12/2026 Bond			8.11000	8.11500			0.00	0.00
R196 On 28/02/2009 Bond			9.48000	9.50500			0.00	0.00
R201 On 21/12/2014 Bond			8.50000	8.51000			0.00	0.00
R203 On 15/09/2017 Bond			8.32500	8.33000			0.00	0.00
R204 On 21/12/2018 Bond			8.29500	8.29500			0.00	0.00
R206 On 15/01/2014 Bond			8.50000	8.51000			0.00	0.00
R207 On 15/01/2020 Bond			8.23000	8.22000			0.00	0.00
R209 On 31/03/2036 Bond			7.72000	7.72000			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			7.28230		7.42630		0.00	125.00	2,212.00
\$ / R On 14/12/2007 Currency Future			7.38020		7.52830		0.00	60.00	23,750.00
\$ / R On 17/03/2008 Currency Future			7.48530		7.63870		0.00	0.00	6,104.00
ALBI On 01/11/2007 Index Future			251.68300		251.68600		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			12705.00000	12552	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			35845.00000	35722	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			258.66500		258.67200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			63116.00000	62977	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			16396.00000	16327	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.93000		109.88300		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.86500		112.81900		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.90500		256.82300		3.89	0.00	178.00
GOVI On 01/11/2007 jGovi	265.00	Call			621.00000	626	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			82391.00000	81576	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.76500		263.68450		3.89	0.00	45.00
GOVI On 07/02/2008 jGovi	265.00	Call			21909.00000	22176	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			35064.00000	34526	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.28900		270.20550		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			82265.00000	82791	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			20210.00000	19901	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			279.81600		279.88400		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			287.57900		287.65300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.97600		10.01200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.57400		9.58600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.67000		8.69600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.65800		9.67700		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			9.39300	9.40700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.28300	9.30300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.18300	9.20700		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			10.12400	10.13200		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		1000.00000	1045	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		0.00000	0	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.32400	10.33900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7417.00000	7378	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			10.38800	10.39800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17394.00000	17340	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10319.00000	10292	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.38500	10.40400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16865.00000	16808	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16472.00000	16465	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.25200	10.26800		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19608.00000	19561	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19564.00000	19556	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.12800	10.16100		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21867.00000	21803	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22083.00000	22100	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.14800	10.17400		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		23080.00000	22659	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		1972.00000	2013	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.05200	10.09200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25399.00000	24863	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5920.00000	6092	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.95000	10.00000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17462.00000	16977	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15878.00000	16294	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.75300	9.78000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		31262.00000	30296	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		815.00000	881	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.68200	9.71000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31628.00000	30756	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		3869.00000	4070	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			9.61300	9.64200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20377.00000	19718	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13323.00000	13796	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.24700	9.26300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		19638.00000	18817	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		2820.00000	3008	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.17800	9.19500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		20681.00000	19962	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		8189.00000	8549	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.11100	9.12900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		21889.00000	21191	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12190.00000	12644	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.20400	9.20600		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.48500	9.49100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.85600	9.86500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.68300	9.68600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.91400	9.91200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.13700	10.12900		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.93700	9.92800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.10700	10.09700		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.89100	251.78300		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.61700	258.51000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.23500	9.26500		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		206.00000	227	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		26709.00000	25958	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		62.00000	68	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		33218.00000	32453	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		16.00000	17	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		39876.00000	39106	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.18000	9.21000		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1971.00000	2072	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		24769.00000	24167	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1182.00000	1247	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		30018.00000	29380	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		673.00000	713	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		35591.00000	34927	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.17000	9.20000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		7772.00000	8036	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		12078.00000	11698	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	8.46000		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		7993.00000	8138	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		22138.00000	21614	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1371.00000	1391	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		50036.00000	49387	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		433.00000	437	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66814.00000	66149	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		433.00000	437	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		66814.00000	66149	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		112.00000	112	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		84521.00000	83852	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.40000	8.41000		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		6800.00000	6897	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		50772.00000	50217	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3899.00000	3956	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		65047.00000	64452	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2085.00000	2115	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		80703.00000	80081	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.34000	8.35000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		28000.00000	28324	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		18489.00000	18175	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.07000	8.08000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		4037.00000	4101	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		72542.00000	71472	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1397.00000	1414	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		101199.00000	100081	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		393.00000	395	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		132623.00000	131490	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.00000	8.01000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		23357.00000	23695	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		53441.00000	52642	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14361.00000	14581	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		74414.00000	73497	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8181.00000	8312	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		99269.00000	98263	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.95500	7.96500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		43396.00000	43921	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		39431.00000	38819	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.36700	9.39900		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		514.00000	559	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8472.00000	8127	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			211.00000	231	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put			11258.00000	10888	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call			75.00000	83	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put			14225.00000	13842	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.20400		9.19000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call			2753.00000	2692	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put			7085.00000	7161	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call			1979.00000	1930	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put			8784.00000	8872	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call			1379.00000	1341	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put			10667.00000	10765	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.08400		9.02400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			3876.00000	3643	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			4062.00000	4294	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.45500		8.46500		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call			1330.00000	1347	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put			40288.00000	39773	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call			461.00000	465	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put			53485.00000	52956	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call			134.00000	134	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put			67460.00000	66928	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.35500		8.36500		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call			6136.00000	6222	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put			38783.00000	38348	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call			3601.00000	3652	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put			49894.00000	49424	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call			1978.00000	2006	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put			62139.00000	61647	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.29000		8.30000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			23828.00000	24097	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			13711.00000	13471	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.29500		8.29500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call			910.00000	881	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put			55520.00000	55491	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.21000		8.21000		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call			5876.00000	5832	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put			53903.00000	53858	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.15000		8.15000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			26150.00000	26105	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			19689.00000	19644	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.25500		8.25500		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		3565.00000	3488	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		59181.00000	59103	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.18000	8.18000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		12155.00000	12081	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		61645.00000	61572	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.12500	8.12500		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		29041.00000	28994	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		20357.00000	20310	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.45000	8.46000		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1001.00000	1015	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		34438.00000	33991	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.34000	8.35000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5058.00000	5132	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		32459.00000	32084	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.26500	8.27500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		15542.00000	15729	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		16636.00000	16386	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.19500	8.17500		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1433.00000	1273	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		52244.00000	53535	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.12000	8.10000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6807.00000	6446	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		51557.00000	52640	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.07000	8.05000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		32792.00000	31886	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		18563.00000	19093	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.68000	7.69000		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1438.00000	1465	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		74777.00000	73809	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.62500	7.63500		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		8002.00000	8143	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		75695.00000	74834	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.57500	7.58500		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		45024.00000	45556	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		28626.00000	28146	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.81500	253.73300		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.59300	260.51200		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:							185.00	35,853.00

Grand Total: 185.00 35,853.00