

Daily MTM Report

Daily summary for 30/08/2007

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			9.25000	9.17000			0.00	0.00
R157 On 15/09/2015 Bond			8.52500	8.44500			0.00	0.00
R186 On 21/12/2026 Bond			8.19500	8.11500			0.00	0.00
R196 On 28/02/2009 Bond			9.51000	9.43000			0.00	0.00
R201 On 21/12/2014 Bond			8.55500	8.47000			0.00	0.00
R203 On 15/09/2017 Bond			8.38500	8.30500			0.00	0.00
R204 On 21/12/2018 Bond			8.35000	8.27000			0.00	0.00
R206 On 15/01/2014 Bond			8.55500	8.47500			0.00	0.00
R207 On 15/01/2020 Bond			8.30000	8.21500			0.00	0.00
R209 On 31/03/2036 Bond			7.80500	7.73000			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			7.16160		7.25620		0.00	50.00	2,137.00
\$ / R On 14/12/2007 Currency Future			7.25500		7.35250		0.00	321.00	23,650.00
\$ / R On 17/03/2008 Currency Future			7.35820		7.45680		0.00	0.00	6,100.00
ALBI On 01/11/2007 Index Future			250.79500		251.83700		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			12048.00000	8682	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			33678.00000	40732	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			257.80800		258.80600		0.00	0.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call			63358.00000	56288	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			15298.00000	18208	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.72300		110.07200		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.70500		113.06400		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.14400		257.15850		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			543.00000	270	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			78958.00000	88830	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.10500		264.14850		3.89	0.00	15.00
GOVI On 07/02/2008 jGovi	265.00	Call			23306.00000	18783	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			31821.00000	37733	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.73550		270.80500		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			86039.00000	78232	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			17989.00000	20877	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			277.26200		277.77000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			285.01600		285.45600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.01700		9.95500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.60400		9.51700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.68200		8.61100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.69000		9.60100		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			9.43600		9.34400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.32900		9.23100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.22900		9.12900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.12500		0.00000		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.40800		10.30700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			7334.00000	7596	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			10.49100		10.36500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			17032.00000	17167	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			10037.00000	9870	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.49400		10.35100		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			16534.00000	16684	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			16278.00000	16059	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.36400		10.20900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call			19314.00000	19471	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put			19414.00000	19194	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.19700		10.08000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call			21572.00000	21685	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put			21985.00000	21814	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.22800		10.11800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			21939.00000	23547	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put			1826.00000	1484	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.12600		10.02900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call			24337.00000	25522	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put			5970.00000	5449	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.00800		9.93000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call			16567.00000	17238	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put			16244.00000	15512	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.78100		9.68300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call			27665.00000	31088	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put			954.00000	613	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.70600		9.60900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call			28366.00000	31247	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put			4506.00000	3648	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.63300		9.53900		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call			17939.00000	19887	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put			14916.00000	13188	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 01/11/2007 jNote			9.29400	9.19500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		16011.00000	20803	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3502.00000	2018	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.22400	9.12400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		17600.00000	21546	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9631.00000	7207	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.15500	9.05500		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		18961.00000	22590	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		14011.00000	11227	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.20100	9.20100		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.45600	9.45800		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.80900	9.80900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.65700	9.65600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.88500	9.88600		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.10600	10.10800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.91500	9.91600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.08300	10.08100		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			250.77900	252.06700		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			257.59400	258.91900		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.21400	9.13400		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		273.00000	180	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		23400.00000	25370	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		80.00000	49	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		29861.00000	31892	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		19.00000	11	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		36505.00000	38559	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.09900	9.01900		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		2664.00000	2269	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20975.00000	22462	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1631.00000	1364	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25980.00000	27596	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		948.00000	778	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		31378.00000	33090	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.01400	8.93400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		10374.00000	9467	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		8949.00000	9770	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.49100	8.41100		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		8434.00000	6494	6.00	0.00	35.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/11/2007 Bond Future	8.25	Put		19296.00000	22710	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1342.00000	898	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		46725.00000	51633	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		395.00000	243	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63494.00000	68695	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		395.00000	243	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63494.00000	68695	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		93.00000	52	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		81220.00000	86532	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.40700	8.32700		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		7664.00000	6410	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		46213.00000	50186	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4409.00000	3601	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		60134.00000	64553	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2360.00000	1879	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		75555.00000	80301	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.34500	8.26500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		30869.00000	27781	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		15926.00000	17952	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.16700	8.08700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3223.00000	2215	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		72522.00000	80525	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1005.00000	637	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		101601.00000	110245	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		248.00000	143	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		133271.00000	142179	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.10400	8.02400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		21936.00000	18633	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		53610.00000	59330	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		13239.00000	10973	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		74881.00000	81639	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		7371.00000	5948	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		100049.00000	107649	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.05800	7.97800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		41963.00000	37299	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		39473.00000	43829	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.42400	9.33100		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		540.00000	378	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7668.00000	8641	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		213.00000	139	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10430.00000	11491	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		72.00000	44	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	8.25	Put		13392.00000	14498	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.21300	9.10700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2950.00000	2560	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6466.00000	7117	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2121.00000	1815	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		8111.00000	8845	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1477.00000	1245	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9950.00000	10758	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.04800	8.93800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4152.00000	3714	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3671.00000	4086	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.51400	8.43400		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1203.00000	825	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		38511.00000	42386	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		386.00000	246	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		51759.00000	55872	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		102.00000	60	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		65776.00000	69988	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.42000	8.34000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6122.00000	5130	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37467.00000	40634	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3553.00000	2908	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		48543.00000	52058	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1923.00000	1536	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		60782.00000	64554	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.35000	8.27000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		24467.00000	22020	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		12822.00000	14444	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.35000	8.27000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		776.00000	498	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		53727.00000	58749	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.27200	8.19200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5752.00000	4734	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		52597.00000	56818	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.21200	8.13200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		26447.00000	23570	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		18818.00000	21121	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.31200	8.23200		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		3162.00000	2394	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		57143.00000	62046	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.23700	8.15700		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 07/02/2008 Bond Future	7.50	Call		12001.00000	10453	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		59869.00000	63950	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.18100	8.10100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		29623.00000	26439	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		19260.00000	21658	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.50900	8.42900		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		905.00000	607	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		32912.00000	36300	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.40400	8.32400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5065.00000	4219	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		31299.00000	34040	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.33000	8.25000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		15838.00000	14092	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		15838.00000	17587	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.26300	8.18300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1081.00000	696	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		52472.00000	57870	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.19100	8.11100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6251.00000	5079	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		51796.00000	56378	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.14000	8.06000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		31975.00000	28601	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		18464.00000	20811	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.77900	7.69900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1047.00000	645	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		75279.00000	82747	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.72200	7.64200		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		7375.00000	5909	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		75770.00000	82246	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.67900	7.59900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		43628.00000	39000	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		28641.00000	32007	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.05400	254.06400		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			259.93200	260.97000		0.00	0.00	0.00

Total for Derivatives:

371.00

35,588.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

371.00

35,588.00