

Daily MTM Report

Daily summary for 15/08/2007

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			9.27000	9.28000			0.00	0.00
R157 On 15/09/2015 Bond			8.50000	8.52500			0.00	0.00
R186 On 21/12/2026 Bond			8.15500	8.18000			0.00	0.00
R196 On 28/02/2009 Bond			9.53000	9.53500			0.00	0.00
R201 On 21/12/2014 Bond			8.53000	8.55000			0.00	0.00
R203 On 15/09/2017 Bond			8.39000	8.41500			0.00	0.00
R204 On 21/12/2018 Bond			8.38000	8.40500			0.00	0.00
R206 On 15/01/2014 Bond			8.53000	8.55000			0.00	0.00
R207 On 15/01/2020 Bond			8.30000	8.33500			0.00	0.00
R209 On 31/03/2036 Bond			7.78000	7.78500			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			7.38000		7.33220		0.00	10.00	2,210.00
\$ / R On 14/12/2007 Currency Future			7.47540		7.42850		0.00	2,470.00	21,555.00
\$ / R On 17/03/2008 Currency Future			7.57800		7.53110		0.00	1,500.00	6,100.00
ALBI On 01/11/2007 Index Future			255.64300		255.51000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			31954.00000	32620	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			16854.00000	16190	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			262.68100		262.54700		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			93693.00000	94749	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			8223.00000	7939	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.70300		109.74600		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.58300		112.62800		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.28250		256.20200		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			570.00000	574	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			88550.00000	87749	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.00900		262.92950		3.89	15.00	45.00
GOVI On 07/02/2008 jGovi	265.00	Call			19360.00000	19596	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			40065.00000	39506	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.51500		269.43350		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			77352.00000	77841	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			23017.00000	22691	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.42100		281.87100		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.16800		289.63300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.97600		9.96000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.56400		9.53600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.72200		8.68800		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.65300		9.62400		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			9.38900	9.37100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.28300	9.26400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.18900	9.16800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.98300	9.97500		0.00	0.00	0.00
JFRA On 23/08/2007 jFra			10.08200	10.07300		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		890.00000	866	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		17.00000	14	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.26300	10.26000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7212.00000	7220	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			10.34600	10.32000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17558.00000	17557	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10670.00000	10604	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.32300	10.28400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16939.00000	16956	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16857.00000	16774	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.20500	10.18100		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19698.00000	19699	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19866.00000	19809	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.12200	10.05800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21918.00000	21969	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22385.00000	22280	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.12800	10.10300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22329.00000	22647	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2479.00000	2353	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.05200	10.02700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24830.00000	25104	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6494.00000	6328	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.96100	9.94200		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17166.00000	17304	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16625.00000	16422	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.76100	9.72000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		29363.00000	30752	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1216.00000	1024	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.69500	9.65300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		30124.00000	31350	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4556.00000	4160	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			9.62800	9.58700		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		19424.00000	20266	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		14518.00000	13757	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.24500	9.22500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		18160.00000	19048	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3743.00000	3367	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.17900	9.15800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		19477.00000	20262	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9337.00000	8787	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.11400	9.09300		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		20791.00000	21523	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13397.00000	12784	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.15200	9.15600		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.39100	9.39900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.77500	9.78400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.65300	9.65400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.88400	9.88100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.10100	10.09300		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.90800	9.90100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.07400	10.06700		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			250.99500	250.90600		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			257.58300	257.49400		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.28500	9.29500		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		234.00000	235	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27507.00000	27252	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		75.00000	75	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		34002.00000	33745	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		21.00000	21	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		40652.00000	40395	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.23500	9.24500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1952.00000	1973	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		25570.00000	25357	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1180.00000	1193	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		30836.00000	30615	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		679.00000	686	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		36416.00000	36189	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.12500	9.13500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8527.00000	8607	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11436.00000	11301	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			8.49000	8.51000		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	8.25	Call		7477.00000	7830	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		24960.00000	23979	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1345.00000	1421	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		53347.00000	52090	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		445.00000	471	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		70163.00000	68856	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		445.00000	471	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		70163.00000	68856	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		123.00000	130	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		87869.00000	86543	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.45000	8.47000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		6293.00000	6518	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		54166.00000	53093	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3610.00000	3749	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		68659.00000	67500	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1935.00000	2015	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		84454.00000	83236	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.40000	8.42000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		25822.00000	26474	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		20762.00000	20144	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.12000	8.13000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3894.00000	3956	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		78049.00000	76984	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1400.00000	1418	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		106852.00000	105743	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		416.00000	419	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		138296.00000	137172	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.06500	8.07500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		21324.00000	21632	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		58761.00000	57942	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		13051.00000	13250	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		80458.00000	79530	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		7414.00000	7532	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		105856.00000	104847	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			8.00500	8.01500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		41013.00000	41511	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		42707.00000	42076	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.43900	9.44000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		522.00000	513	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8979.00000	8958	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		222.00000	217	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11769.00000	11752	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		84.00000	81	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14733.00000	14718	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.25100	9.30400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2460.00000	2620	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7909.00000	7550	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1759.00000	1883	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9682.00000	9286	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1220.00000	1313	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11625.00000	11199	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.11100	9.19800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3300.00000	3598	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4833.00000	4458	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.48000	8.50000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1387.00000	1459	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		42206.00000	41215	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		507.00000	534	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		55390.00000	54355	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		158.00000	166	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		69343.00000	68290	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.39000	8.41000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		5864.00000	6066	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		40849.00000	40013	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3454.00000	3583	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		52085.00000	51175	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1909.00000	1985	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		64408.00000	63446	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.30000	8.32000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		23471.00000	24037	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		14371.00000	13920	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.34500	8.37500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		792.00000	877	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		60691.00000	58797	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.27500	8.30500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5012.00000	5320	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		59247.00000	57600	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.19500	8.22500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		23843.00000	24824	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		22233.00000	21277	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.34000	8.36000		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		3083.00000	3192	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		66118.00000	64820	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.27000	8.29000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		10654.00000	10931	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		67856.00000	66737	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.20000	8.22000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		25759.00000	26446	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		23684.00000	22985	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.47500	8.49500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1043.00000	1101	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		36092.00000	35230	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.37500	8.39500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4820.00000	4993	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		34238.00000	33515	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.27000	8.29000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		15437.00000	15839	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		17187.00000	16714	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.26000	8.29000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1047.00000	1163	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		60161.00000	58120	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.19500	8.22500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		5316.00000	5672	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		59046.00000	57258	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.13000	8.16000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		28586.00000	29733	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		22218.00000	21230	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.74500	7.74500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1361.00000	1321	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		80132.00000	80093	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.69000	7.69000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		7353.00000	7296	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		80528.00000	80471	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.64000	7.64000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		42304.00000	42235	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		31429.00000	31360	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.19300	253.11400		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			259.83800	259.76000		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:							3,995.00	33,572.00

Grand Total: 3,995.00 33,572.00