

Daily MTM Report

Daily summary for 29/08/2007

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			9.17000	9.12000			0.00	0.00
R157 On 15/09/2015 Bond			8.44500	8.41500			0.00	0.00
R186 On 21/12/2026 Bond			8.11500	8.08500			0.00	0.00
R196 On 28/02/2009 Bond			9.43000	9.37500			0.00	0.00
R201 On 21/12/2014 Bond			8.47000	8.44000			0.00	0.00
R203 On 15/09/2017 Bond			8.30500	8.27000			0.00	0.00
R204 On 21/12/2018 Bond			8.27000	8.23500			0.00	0.00
R206 On 15/01/2014 Bond			8.47500	8.44500			0.00	0.00
R207 On 15/01/2020 Bond			8.21500	8.18500			0.00	0.00
R209 On 31/03/2036 Bond			7.73000	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			7.25620	7.28480		0.00	0.00	2,112.00
\$ / R On 14/12/2007 Currency Future			7.35250	7.37960		0.00	71.00	23,471.00
\$ / R On 17/03/2008 Currency Future			7.45680	7.48210		0.00	0.00	6,100.00
ALBI On 01/11/2007 Index Future			251.83700	252.82800		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		15981.00000	12048	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		27701.00000	33678	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			258.80600	259.80900		0.00	8.00	8.00
ALBI On 07/02/2008 Index Future	254.00	Call		70843.00000	63358	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		12753.00000	15298	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.07200	110.27700		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.06400	113.21900		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			257.15850	257.72700		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call		794.00000	543	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		73524.00000	78958	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.14850	264.60300		3.89	25.00	15.00
GOVI On 07/02/2008 jGovi	265.00	Call		25522.00000	23306	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		29492.00000	31821	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.80500	271.14900		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		88669.00000	86039	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		17179.00000	17989	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			277.77000	278.01200		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			285.45600	285.68800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.95500	9.90400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.51700	9.48200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.61100	8.55000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.60100	9.56000		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			9.34400	9.31100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.23100	9.20300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.12900	9.10200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				10.11700		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.30700	10.27300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7245.00000	7334	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			10.36500	10.28900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		16963.00000	17032	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10158.00000	10037	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.35100	10.27800		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16474.00000	16534	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16407.00000	16278	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.20900	10.13900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19259.00000	19314	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19529.00000	19414	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.08000	10.01600		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21521.00000	21572	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22090.00000	21985	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.11800	10.05700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21086.00000	21939	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2059.00000	1826	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.02900	9.96300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		23558.00000	24337	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6357.00000	5970	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.93000	9.86400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		16019.00000	16567	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16885.00000	16244	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.68300	9.62600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		25743.00000	27665	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1227.00000	954	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.60900	9.55400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		26806.00000	28366	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		5069.00000	4506	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.53900	9.48700		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		16929.00000	17939	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15946.00000	14916	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			9.19500	9.16100		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		14545.00000	16011	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4197.00000	3502	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.12400	9.09200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		16461.00000	17600	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		10538.00000	9631	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.05500	9.02700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		18037.00000	18961	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		14889.00000	14011	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			9.45800	9.46100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.80900	9.81600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.65600	9.66000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.88600	9.89000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.10800	10.11200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.91600	9.91900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.08100	10.08400		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			252.06700	252.76600		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.91900	259.51000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.13400	9.11000		2.93	0.00	124.00
R153 On 01/11/2007 Bond Future	8.25	Call		316.00000	273	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		22824.00000	23400	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		95.00000	80	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		29257.00000	29861	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		24.00000	19	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		35890.00000	36505	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.01900	9.04500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		2556.00000	2664	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		21479.00000	20975	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1560.00000	1631	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		26522.00000	25980	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		904.00000	948	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		31946.00000	31378	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.93400	9.01500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		9496.00000	10374	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		9819.00000	8949	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.41100	8.37500		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		9475.00000	8434	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		17920.00000	19296	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1619.00000	1342	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		44583.00000	46725	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		498.00000	395	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		61179.00000	63494	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		498.00000	395	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		61179.00000	63494	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		123.00000	93	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		78832.00000	81220	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.32700	8.30500		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		8077.00000	7664	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		45184.00000	46213	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4685.00000	4409	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		58968.00000	60134	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2530.00000	2360	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		74283.00000	75555	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.26500	8.25500		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		31307.00000	30869	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		15723.00000	15926	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.08700	8.04500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3929.00000	3223	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		68456.00000	72522	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1285.00000	1005	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		97109.00000	101601	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		334.00000	248	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		128585.00000	133271	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.02400	7.97500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		24196.00000	21936	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		50293.00000	53610	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14829.00000	13239	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		70895.00000	74881	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		8398.00000	7371	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		95500.00000	100049	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.97800	7.93000		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		44973.00000	41963	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		37023.00000	39473	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.33100	9.25500		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		710.00000	540	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6910.00000	7668	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		295.00000	213	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		9584.00000	10430	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		106.00000	72	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		12497.00000	13392	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.10700	9.06600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3118.00000	2950	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6232.00000	6466	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2257.00000	2121	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7844.00000	8111	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1582.00000	1477	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9652.00000	9950	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.93800	8.94100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4148.00000	4152	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3690.00000	3671	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.43400	8.39000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1483.00000	1203	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		36441.00000	38511	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		498.00000	386	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		49521.00000	51759	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		138.00000	102	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		63463.00000	65776	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.34000	8.29000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6828.00000	6122	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		35563.00000	37467	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4022.00000	3553	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		46402.00000	48543	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2213.00000	1923	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		58462.00000	60782	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.27000	8.21500		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		26248.00000	24467	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		11793.00000	12822	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.27000	8.22500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		997.00000	776	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		50950.00000	53727	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.19200	8.14500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6445.00000	5752	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		50194.00000	52597	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.13200	8.08000		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		28445.00000	26447	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		17429.00000	18818	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.23200	8.19000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		3677.00000	3162	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		54662.00000	57143	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.15700	8.11000		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		13019.00000	12001	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		57561.00000	59869	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.10100	8.05000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		31787.00000	29623	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		17844.00000	19260	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.42900	8.38500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1128.00000	905	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		31100.00000	32912	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.32400	8.27500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5657.00000	5065	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		29685.00000	31299	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.25000	8.19500		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		17124.00000	15838	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		14712.00000	15838	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.18300	8.15000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1308.00000	1081	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		50299.00000	52472	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.11100	8.07500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6870.00000	6251	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		49811.00000	51796	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.06000	8.02000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		33773.00000	31975	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		17385.00000	18464	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.69900	7.65500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1368.00000	1047	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		71218.00000	75279	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.64200	7.59500		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		8391.00000	7375	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		72062.00000	75770	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.59900	7.55000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		46663.00000	43628	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		26718.00000	28641	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			254.06400	254.62800		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.97000	261.42200		0.00	0.00	0.00
Total for Derivatives:							104.00	35,384.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

104.00

35,384.00