

Daily MTM Report

Daily summary for 16/08/2007

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	9.27000			0.00	0.00
R157 On 15/09/2015 Bond			8.50000	8.50000			0.00	0.00
R186 On 21/12/2026 Bond			8.14000	8.15500			0.00	0.00
R196 On 28/02/2009 Bond			9.53500	9.53000			0.00	0.00
R201 On 21/12/2014 Bond			8.52500	8.53000			0.00	0.00
R203 On 15/09/2017 Bond			8.39000	8.39000			0.00	0.00
R204 On 21/12/2018 Bond			8.38000	8.38000			0.00	0.00
R206 On 15/01/2014 Bond			8.52500	8.53000			0.00	0.00
R207 On 15/01/2020 Bond			8.30000	8.30000			0.00	0.00
R209 On 31/03/2036 Bond			7.76500	7.78000			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			7.51670		7.38000		0.00	25.00	2,210.00
\$ / R On 14/12/2007 Currency Future			7.61510		7.47540		0.00	2,535.00	23,540.00
\$ / R On 17/03/2008 Currency Future			7.72170		7.57800		0.00	10.00	6,104.00
ALBI On 01/11/2007 Index Future			255.69400		255.64300		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			32620.00000	32789	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			16190.00000	15849	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			262.73000		262.68100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			94749.00000	95097	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7939.00000	7797	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.73300		109.70300		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.64000		112.58300		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.39400		256.28250		3.89	0.00	118.00
GOVI On 01/11/2007 jGovi	265.00	Call			574.00000	589	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			87749.00000	86649	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.18800		263.00900		3.89	0.00	45.00
GOVI On 07/02/2008 jGovi	265.00	Call			19596.00000	20233	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			39506.00000	38353	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			269.75800		269.51500		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			77841.00000	79463	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			22691.00000	21883	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			280.53000		281.42100		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			288.24900		289.16800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.97000		9.97600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.54100		9.56400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.68300		8.72200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.63100		9.65300		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			9.36500	9.38900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.26100	9.28300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.16700	9.18900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			9.98300	9.98300		0.00	0.00	0.00
JFRA On 23/08/2007 jFra			10.07000	10.08200		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		866.00000	837	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		14.00000	12	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.25900	10.26300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7220.00000	7209	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			10.34000	10.34600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17557.00000	17508	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10604.00000	10572	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.30200	10.32300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16956.00000	16897	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16774.00000	16769	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.19100	10.20500		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19699.00000	19655	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19809.00000	19799	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.06900	10.12200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21969.00000	21882	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22280.00000	22322	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.11500	10.12800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22647.00000	22420	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2353.00000	2357	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.04200	10.05200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		25104.00000	24947	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6328.00000	6346	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.95400	9.96100		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17304.00000	17208	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16422.00000	16452	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.73700	9.76100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		30752.00000	29893	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1024.00000	1092	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.67000	9.69500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		31350.00000	30570	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4160.00000	4347	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			9.60200	9.62800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		20266.00000	19677	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		13757.00000	14184	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.21800	9.24500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		19048.00000	17736	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3367.00000	3769	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.15200	9.17900		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		20262.00000	19168	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		8787.00000	9414	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.08700	9.11400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		21523.00000	20511	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12784.00000	13504	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.14900	9.15200		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.38100	9.39100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.76300	9.77500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.64500	9.65300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.87600	9.88400		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.09000	10.10100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.89900	9.90800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.06400	10.07400		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.19600	250.99500		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			257.85200	257.58300		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.28500	9.28500		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		235.00000	227	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27252.00000	27244	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		75.00000	72	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		33745.00000	33742	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		21.00000	19	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		40395.00000	40394	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.23500	9.23500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1973.00000	1957	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		25357.00000	25341	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1193.00000	1181	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		30615.00000	30603	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		686.00000	677	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		36189.00000	36181	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.12500	9.12500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8607.00000	8588	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11301.00000	11282	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	8.49000		6.00	0.00	261.00
R157 On 01/11/2007 Bond Future	8.25	Call		7830.00000	7746	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		23979.00000	23895	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1421.00000	1385	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		52090.00000	52054	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		471.00000	454	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		68856.00000	68839	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		471.00000	454	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		68856.00000	68839	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		130.00000	124	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		86543.00000	86537	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.45000	8.45000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		6518.00000	6473	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		53093.00000	53047	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3749.00000	3715	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		67500.00000	67465	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2015.00000	1992	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		83236.00000	83212	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.40000	8.40000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		26474.00000	26430	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		20144.00000	20099	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.10000	8.12000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		3956.00000	4172	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		76984.00000	74942	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1418.00000	1500	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		105743.00000	103567	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		419.00000	444	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		137172.00000	134939	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.04500	8.06500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		21632.00000	22360	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		57942.00000	56412	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		13250.00000	13743	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		79530.00000	77764	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		7532.00000	7838	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		104847.00000	102894	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.98500	8.00500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		41511.00000	42604	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		42076.00000	40907	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.44700	9.43900		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		513.00000	489	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		8958.00000	9032	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		217.00000	205	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11752.00000	11837	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		81.00000	75	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14718.00000	14810	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.25000	9.25100		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2620.00000	2611	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7550.00000	7531	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1883.00000	1875	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9286.00000	9268	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1313.00000	1305	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11199.00000	11181	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.09900	9.11100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3598.00000	3634	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4458.00000	4401	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.48000	8.48000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1459.00000	1425	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		41215.00000	41181	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		534.00000	516	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		54355.00000	54337	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		166.00000	159	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		68290.00000	68282	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.39000	8.39000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6066.00000	6027	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		40013.00000	39974	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3583.00000	3552	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		51175.00000	51145	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1985.00000	1963	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		63446.00000	63424	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.30000	8.30000		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		24037.00000	24002	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		13920.00000	13885	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.34500	8.34500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		877.00000	850	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		58797.00000	58771	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.27500	8.27500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5320.00000	5279	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		57600.00000	57559	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.19500	8.19500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		24824.00000	24780	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		21277.00000	21233	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.34000	8.34000		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		3192.00000	3124	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		64820.00000	64751	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.27000	8.27000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		10931.00000	10862	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		66737.00000	66668	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.20000	8.20000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		26446.00000	26399	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		22985.00000	22938	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.47500	8.47500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1101.00000	1074	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		35230.00000	35203	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.37500	8.37500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4993.00000	4960	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		33515.00000	33483	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.27000	8.27000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		15839.00000	15808	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		16714.00000	16683	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.26000	8.26000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1163.00000	1130	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		58120.00000	58088	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.19500	8.19500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		5672.00000	5629	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		57258.00000	57215	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.13000	8.13000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		29733.00000	29685	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		21230.00000	21182	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.72500	7.74500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1321.00000	1411	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		80093.00000	78214	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.67000	7.69000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		7296.00000	7614	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		80471.00000	78802	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.62000	7.64000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		42235.00000	43312	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		31360.00000	30436	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.30500	253.19300		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.01700	259.83800		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:							2,570.00	35,561.00

Grand Total: **2,570.00** **35,561.00**