

Daily MTM Report

Daily summary for 17/08/2007

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			9.26000	9.27000			0.00	0.00
R157 On 15/09/2015 Bond			8.49000	8.50000			0.00	0.00
R186 On 21/12/2026 Bond			8.09500	8.14000			0.00	0.00
R196 On 28/02/2009 Bond			9.52000	9.53500			0.00	0.00
R201 On 21/12/2014 Bond			8.51500	8.52500			0.00	0.00
R203 On 15/09/2017 Bond			8.35500	8.39000			0.00	0.00
R204 On 21/12/2018 Bond			8.35000	8.38000			0.00	0.00
R206 On 15/01/2014 Bond			8.51500	8.52500			0.00	0.00
R207 On 15/01/2020 Bond			8.28500	8.30000			0.00	0.00
R209 On 31/03/2036 Bond			7.70000	7.76500			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			7.45940		7.51670		0.00	25.00	2,210.00
\$ / R On 14/12/2007 Currency Future			7.55930		7.61510		0.00	190.00	23,670.00
\$ / R On 17/03/2008 Currency Future			7.66810		7.72170		0.00	0.00	6,104.00
ALBI On 01/11/2007 Index Future			251.48800		255.69400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			32789.00000	12593	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			15849.00000	37713	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			258.48000		262.73000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			95097.00000	62119	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7797.00000	17319	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			109.80100		109.73300		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			112.73600		112.64000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			256.64950		256.39400		3.89	60.00	178.00
GOVI On 01/11/2007 jGovi	265.00	Call			589.00000	655	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			86649.00000	84160	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			263.50900		263.18800		3.89	0.00	45.00
GOVI On 07/02/2008 jGovi	265.00	Call			20233.00000	21481	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			38353.00000	36391	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.02550		269.75800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			79463.00000	81279	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			21883.00000	21024	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			280.04200		280.53000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			287.82800		288.24900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.98000		9.97000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.58300		9.54100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.71600		8.68300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.67100		9.63100		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			9.40700	9.36500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.30400	9.26100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.21000	9.16700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.11700	9.98300		0.00	0.00	0.00
JFRA On 23/08/2007 jFra			10.15300	10.07000		0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Call		837.00000	1050	0.37	0.00	0.00
JFRA On 23/08/2007 jFra	9.50	Put		12.00000	2	0.37	0.00	0.00
JFRA On 01/11/2007 jFra			10.35400	10.25900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7209.00000	7456	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			10.39900	10.34000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		17508.00000	17549	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		10572.00000	10475	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.37400	10.30200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		16897.00000	16957	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		16769.00000	16642	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.25400	10.19100		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		19655.00000	19703	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		19799.00000	19693	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.17400	10.06900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		21882.00000	21981	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		22322.00000	22166	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.16300	10.11500		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		22420.00000	23072	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2357.00000	2160	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.06100	10.04200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24947.00000	25144	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6346.00000	6215	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.95300	9.95400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		17208.00000	17167	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16452.00000	16429	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.77200	9.73700		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		29893.00000	31083	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1092.00000	936	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.69900	9.67000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		30570.00000	31414	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4347.00000	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			9.62900	9.60200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		19677.00000	20224	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		14184.00000	13676	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.26300	9.21800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		17736.00000	19824	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		3769.00000	3000	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.19500	9.15200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		19168.00000	20832	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		9414.00000	8335	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.12900	9.08700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		20511.00000	22017	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		13504.00000	12315	0.00	0.00	0.00
JROD On 31/08/2007 jRod			9.21000	9.14900		0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.50700	9.38100		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.88700	9.76300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.69600	9.64500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.92100	9.87600		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.13600	10.09000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			9.93300	9.89900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.10200	10.06400		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.79100	251.19600		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.52200	257.85200		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.26500	9.28500		2.93	0.00	70.00
R153 On 01/11/2007 Bond Future	8.25	Call		227.00000	239	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		27244.00000	26741	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		72.00000	75	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		33742.00000	33231	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		19.00000	20	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		40394.00000	39881	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			9.21000	9.23500		2.93	0.00	1,665.00
R153 On 07/02/2008 Bond Future	8.25	Call		1957.00000	2037	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		25341.00000	24835	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1181.00000	1232	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		30603.00000	30069	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		677.00000	709	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		36181.00000	35626	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			9.20000	9.12500		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		8588.00000	7847	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		11282.00000	12153	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			8.46000	8.49000		6.00	5.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		7746.00000	8346	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		23895.00000	22490	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		1385.00000	1525	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		52054.00000	50190	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		454.00000	505	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		68839.00000	66886	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		454.00000	505	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		68839.00000	66886	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		124.00000	139	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		86537.00000	84548	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.41000	8.45000		6.00	0.00	343.00
R157 On 07/02/2008 Bond Future	7.75	Call		6473.00000	6990	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		53047.00000	50962	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3715.00000	4044	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		67465.00000	65191	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1992.00000	2185	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		83212.00000	80803	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.35000	8.40000		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		26430.00000	28177	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		20099.00000	18666	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.06000	8.10000		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		4172.00000	4735	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		74942.00000	70969	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		1500.00000	1732	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		103567.00000	99263	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		444.00000	521	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		134939.00000	130480	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.99000	8.04500		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		22360.00000	24651	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		56412.00000	52459	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		13743.00000	15340	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		77764.00000	73117	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		7838.00000	8864	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		102894.00000	97677	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.94500	7.98500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		42604.00000	44937	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		40907.00000	38697	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.41000	9.44700		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		489.00000	540	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		9032.00000	8632	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		205.00000	228	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		11837.00000	11409	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		75.00000	84	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		14810.00000	14368	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.21400	9.25000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2611.00000	2720	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		7531.00000	7287	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1875.00000	1959	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		9268.00000	8999	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1305.00000	1368	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		11181.00000	10891	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.06000	9.09900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3634.00000	3771	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		4401.00000	4236	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.46500	8.48000		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1425.00000	1471	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		41181.00000	40429	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		516.00000	533	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		54337.00000	53556	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		159.00000	163	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		68282.00000	67489	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.36500	8.39000		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6027.00000	6298	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		39974.00000	38945	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3552.00000	3727	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		51145.00000	50019	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1963.00000	2068	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		63424.00000	62229	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		24002.00000	23967	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		13885.00000	13850	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.31500	8.34500		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		850.00000	942	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		58771.00000	56878	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.23000	8.27500		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5279.00000	5793	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		57559.00000	55130	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.17000	8.19500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		24780.00000	25611	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		21233.00000	20447	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.30500	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		3124.00000	3374	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		64751.00000	62532	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.23000	8.27000		11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Call		10862.00000	11506	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		66668.00000	64512	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.17500	8.20000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		26399.00000	27290	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		22938.00000	22091	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.46000	8.47500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1074.00000	1112	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		35203.00000	34549	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.35000	8.37500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4960.00000	5192	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		33483.00000	32593	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.27500	8.27000		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		15808.00000	15668	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		16683.00000	16762	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.24500	8.26000		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1130.00000	1174	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		58088.00000	57051	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.17000	8.19500		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		5629.00000	5934	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		57215.00000	55727	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.12000	8.13000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		29685.00000	30043	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		21182.00000	20827	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.66000	7.72500		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1411.00000	1859	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		78214.00000	72210	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.60500	7.67000		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		7614.00000	8879	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		78802.00000	73559	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.55500	7.62000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		43312.00000	47121	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		30436.00000	27685	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			253.56600	253.30500		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.34400	260.01700		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:							280.00	35,756.00

Grand Total: 280.00 35,756.00