

# Daily MTM Report

Daily summary for 26/09/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			9.13500	9.16500			0.00	0.00
R157 On 15/09/2015 Bond			8.41500	8.44000			0.00	0.00
R186 On 21/12/2026 Bond			8.11000	8.13500			0.00	0.00
R196 On 28/02/2009 Bond			9.40000	9.43500			0.00	0.00
R201 On 21/12/2014 Bond			8.46000	8.48000			0.00	0.00
R203 On 15/09/2017 Bond			8.33500	8.36000			0.00	0.00
R204 On 21/12/2018 Bond			8.31000	8.33500			0.00	0.00
R206 On 15/01/2014 Bond			8.46000	8.48000			0.00	0.00
R207 On 15/01/2020 Bond			8.24500	8.27000			0.00	0.00
R209 On 31/03/2036 Bond			7.74500	7.77000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0.00</b>

## Derivatives

\$ / R On 14/12/2007 Currency Future			7.02740		7.08350		0.00	263.00	23,708.00
\$ / R On 17/03/2008 Currency Future			7.12800		7.18520		0.00	6.00	7,606.00
\$ / R On 13/06/2008 Currency Future			7.23580		7.29400		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.31400		256.13100		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			29035.00000	30148	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			7725.00000	7008	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.42200		263.27000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			97306.00000	98596	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			4606.00000	4376	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.04000		109.99800		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.00500		112.96200		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			257.10550		256.97250		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			68.00000	69	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			80343.00000	79014	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.03150		263.89650		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			19828.00000	20329	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			30863.00000	30014	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			270.69550		270.55550		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			82163.00000	83129	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			16608.00000	16174	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.59700		281.52500		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.40600		289.37100		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.00800		10.05200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.45200		9.49400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.54700		8.57400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.52800		9.56500		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			9.30100	9.33400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.20500	9.23300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.09700	9.12400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.20500	0.00000		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.31800	10.36300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7479.00000	7362	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			10.37100	10.37800		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15903.00000	15856	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		8913.00000	8873	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.37700	10.38400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15657.00000	15612	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15310.00000	15284	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.22700	10.23700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18572.00000	18531	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18604.00000	18587	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.09100	10.07500		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20879.00000	20872	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21305.00000	21259	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.07700	10.09400		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20478.00000	20169	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		800.00000	793	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.96200	9.98600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		22818.00000	22477	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5217.00000	5302	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.83400	9.87300		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		15143.00000	14768	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15844.00000	16174	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.58000	9.63300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		25162.00000	23219	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		387.00000	494	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.50200	9.55300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		25835.00000	24316	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		4145.00000	4605	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.42800	9.47900		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		15818.00000	14800	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		15147.00000	16139	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			9.16900	9.20200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		14803.00000	13115	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		1835.00000	2247	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.09900	9.13000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		16718.00000	15504	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		8357.00000	9126	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			9.03000	9.06000		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		18228.00000	17154	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		12947.00000	13810	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40300	9.40300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.67200	9.67500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.96800	9.97200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			9.82000	9.82200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.06200	10.06400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.26200	10.26600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.07000	10.07400		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.94300	251.73800		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			258.73000	258.52100		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			9.10800	9.13800		2.93	0.00	134.00
R153 On 01/11/2007 Bond Future	8.25	Call		51.00000	57	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		23281.00000	22513	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		7.00000	8	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		29892.00000	29118	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		1.00000	1	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		36590.00000	35815	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.99700	9.02700		2.93	0.00	622.00
R153 On 07/02/2008 Bond Future	8.25	Call		2080.00000	2195	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		20580.00000	19988	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1190.00000	1261	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		25728.00000	25092	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		639.00000	680	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		31258.00000	30592	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.90000	8.93000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		9879.00000	10206	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		8367.00000	8045	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.39400	8.41900		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.50	Call		12881.00000	13762	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		7464.00000	6668	6.00	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	8.75	Call		24492.00000	25789	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		2548.00000	2168	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	8.25	Call		5319.00000	5764	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		16719.00000	15486	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Call		355.00000	391	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		46275.00000	44633	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		53.00000	58	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63689.00000	62016	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		53.00000	58	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		63689.00000	62016	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		5.00000	6	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		81669.00000	79991	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.33100	8.35600		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		5812.00000	6114	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		46259.00000	44926	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		3079.00000	3255	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		60702.00000	59242	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		1493.00000	1586	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		76586.00000	75043	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.28400	8.30900		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		27932.00000	28849	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		15805.00000	15124	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		37910.00000	39007	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		10138.00000	9636	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.09200	8.11700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		882.00000	968	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		73572.00000	70833	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		141.00000	154	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		104128.00000	101316	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		15.00000	16	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		136429.00000	133605	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.03300	8.05800		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		17694.00000	18571	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		53215.00000	51264	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		9931.00000	10483	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		75421.00000	73146	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		5052.00000	5363	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		101577.00000	99061	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.98600	8.01100		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		37744.00000	39114	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		38986.00000	37530	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.32400	9.35800		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	8.75	Call		183.00000	207	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		7641.00000	7250	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		44.00000	50	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		10591.00000	10182	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		8.00000	9	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		13657.00000	13243	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.09600	9.13700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		2472.00000	2604	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		6283.00000	6013	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		1704.00000	1803	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		7989.00000	7685	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1130.00000	1201	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		9897.00000	9565	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.93400	8.97300		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		3792.00000	3941	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		3583.00000	3429	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.42700	8.44700		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		320.00000	338	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		38320.00000	37272	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		54.00000	57	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		52120.00000	51056	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		6.00000	7	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		66374.00000	65308	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.33900	8.35900		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4752.00000	4937	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		37086.00000	36229	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		2550.00000	2657	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		48530.00000	47596	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1257.00000	1314	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		61106.00000	60121	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.26800	8.28800		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		22926.00000	23513	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		12199.00000	11765	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.30800	8.33300		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		100.00000	110	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		57228.00000	55583	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.23600	8.26100		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		3763.00000	3977	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		55129.00000	53708	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.17700	8.20200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		22702.00000	23526	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		19607.00000	18815	6.73	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			8.28900	8.31400		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		773.00000	816	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		60567.00000	58842	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.22000	8.24500		11.05	0.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		8419.00000	8745	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		62476.00000	61049	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.16500	8.19000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		24803.00000	25701	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		20647.00000	19807	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.42400	8.44400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		225.00000	238	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		32924.00000	32014	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.32600	8.34600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3893.00000	4051	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		31115.00000	30375	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.25100	8.27100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		14485.00000	14891	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		15404.00000	14935	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.21900	8.24400		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		166.00000	184	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		55970.00000	54183	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.15300	8.17800		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4097.00000	4352	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		54464.00000	52924	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.10200	8.12700		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		27808.00000	28787	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		19091.00000	18285	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.72400	7.74900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		142.00000	159	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		79307.00000	76863	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.67100	7.69600		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		4870.00000	5191	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		78638.00000	76479	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.62700	7.65200		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		38587.00000	39939	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		28910.00000	27764	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			254.00900	253.87600		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			260.85200	260.71600		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
------------------	--------	--------------	-----------	-----------------	----------------------	------------	--------------	---------------

---

---

<b>Total for Derivatives:</b>							<b>269.00</b>	<b>34,126.00</b>
-------------------------------	--	--	--	--	--	--	---------------	------------------

---

<b>Grand Total:</b>							<b>269.00</b>	<b>34,126.00</b>
---------------------	--	--	--	--	--	--	---------------	------------------