

Daily MTM Report

Daily summary for 28/09/2007

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			8.95000	8.97000			0.00	0.00
R157 On 15/09/2015 Bond			8.26000	8.27000			0.00	0.00
R186 On 21/12/2026 Bond			7.98500	7.98000			0.00	0.00
R196 On 28/02/2009 Bond			9.28000	9.28500			0.00	0.00
R201 On 21/12/2014 Bond			8.30000	8.31000			0.00	0.00
R203 On 15/09/2017 Bond			8.19000	8.18500			0.00	0.00
R204 On 21/12/2018 Bond			8.16000	8.16500			0.00	0.00
R206 On 15/01/2014 Bond			8.30000	8.31000			0.00	0.00
R207 On 15/01/2020 Bond			8.10000	8.10000			0.00	0.00
R209 On 31/03/2036 Bond			7.63500	7.61500			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 14/12/2007 Currency Future			6.97230	6.96100		0.00	51.00	24,464.00
\$ / R On 17/03/2008 Currency Future			7.07170	7.06060		0.00	1,000.00	8,614.00
\$ / R On 13/06/2008 Currency Future			7.17670	7.16620		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.15500	258.20000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call		44947.00000	44432	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		2947.00000	2882	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.26500	265.31200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		115728.00000	115250	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2608.00000	2600	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			271.57600	0.00000		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		0.00000	82209	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		0.00000	16449	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.88700	0.00000		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		0.00000	138884	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		0.00000	10014	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.19800	0.00000		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		0.00000	198178	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		0.00000	6198	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.75400	110.70000		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.73700	113.68200		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			259.07650	258.98400		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call		343.00000	340	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		60503.00000	59575	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			266.05400	265.96000		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call		29963.00000	30406	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		20363.00000	19866	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.77000	272.67250		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		98405.00000	99124	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		11680.00000	11424	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			282.09800	281.62500		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.86700	289.38200		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
J153 On 31/08/2010 jSwap			9.86900	9.85900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.29700	9.29500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.43900	8.42900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.37900	9.37900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.14900	9.13800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.06400	9.05200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.96200	8.94800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.21300	10.20900		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.26600	10.25900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7209.00000	7227	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			10.30900	10.30000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15718.00000	15709	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		8896.00000	8826	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.29700	10.29200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15467.00000	15435	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15361.00000	15322	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.16600	10.09800		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18348.00000	18400	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18718.00000	18604	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.94100	9.95300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20684.00000	20644	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21406.00000	21395	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.97700	9.96000		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18289.00000	18508	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		999.00000	915	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.83700	9.82000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20684.00000	20851	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		6026.00000	5891	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.68600	9.67000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		13361.00000	13453	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17733.00000	17541	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 01/11/2007 jNote			9.42300	9.41900		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		17586.00000	17670	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1111.00000	1041	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.33700	9.33600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		19730.00000	19714	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6487.00000	6434	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.25600	9.25800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11776.00000	11707	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		19845.00000	19859	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.01800	9.00700		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		6403.00000	6684	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		5953.00000	5520	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.94500	8.93300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		10016.00000	10315	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		14367.00000	13886	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.87400	8.86100		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		11944.00000	12261	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		19606.00000	19080	0.00	0.00	0.00
JROD On 28/09/2007 jRod			9.40343	9.40300		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.66600	9.66900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.96200	9.96600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.22900	9.82000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.05800	10.06400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.25600	10.26500		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.40100	10.07300		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			254.25000	254.34300		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			261.09800	261.19400		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.91800	8.93800		2.93	0.00	134.00
R153 On 01/11/2007 Bond Future	8.25	Call		163.00000	171	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		18216.00000	17705	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		28.00000	29	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		24735.00000	24216	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		3.00000	3	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		31414.00000	30895	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.80700	8.82700		2.93	0.00	622.00
R153 On 07/02/2008 Bond Future	8.25	Call		3072.00000	3169	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		16848.00000	16471	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		1834.00000	1896	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		21648.00000	21236	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		1029.00000	1066	2.93	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 07/02/2008 Bond Future	7.75	Put		26924.00000	26487	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.71000	8.73000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		12301.00000	12546	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		6453.00000	6263	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.23900	8.24900		6.00	20.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		9805.00000	10011	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		9737.00000	9264	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		20398.00000	20808	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		3514.00000	3246	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		34334.00000	34908	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		923.00000	818	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		933.00000	936	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		35385.00000	34709	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		167.00000	163	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		52335.00000	51653	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		167.00000	163	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		52335.00000	51653	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		20.00000	19	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		70216.00000	69536	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.17600	8.18600		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		8459.00000	8585	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		37727.00000	37191	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		4705.00000	4776	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		51148.00000	50558	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		2400.00000	2436	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		66313.00000	65687	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.12900	8.13900		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		34792.00000	35185	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		11742.00000	11489	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		45920.00000	46384	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		7225.00000	7043	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.95700	7.95700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		2084.00000	1975	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		56522.00000	56413	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		393.00000	359	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		86128.00000	86094	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		48.00000	41	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		118211.00000	118204	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.89800	7.89800		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		24497.00000	24378	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		41755.00000	41635	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14432.00000	14327	10.54	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 07/02/2008 Bond Future	7.50	Put		61659.00000	61554	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		7732.00000	7652	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		85994.00000	85914	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.85100	7.85100		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		47564.00000	47477	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		30549.00000	30462	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.22300	9.20300		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		358.00000	310	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		5922.00000	6119	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		95.00000	78	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8748.00000	8976	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		19.00000	15	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		11774.00000	12015	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.90300	8.94500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3182.00000	3347	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		5105.00000	4856	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2250.00000	2377	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6646.00000	6360	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1531.00000	1626	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8410.00000	8091	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.63900	8.76700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		4648.00000	5239	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		2839.00000	2433	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.26700	8.28700		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		745.00000	789	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		30177.00000	29143	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		146.00000	153	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		43643.00000	42573	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		20.00000	20	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		57819.00000	56742	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.17900	8.19900		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6728.00000	6977	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		30690.00000	29886	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		3773.00000	3926	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		41380.00000	40481	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		1947.00000	2033	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		53423.00000	52456	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.10800	8.12800		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		28122.00000	28790	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		9203.00000	8842	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.16300	8.16300		7.64	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R203 On 01/11/2007 Bond Future	7.50	Call		301.00000	276	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		46104.00000	46080	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.09100	8.09100		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5708.00000	5656	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		45887.00000	45834	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.03200	8.03200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		28964.00000	28917	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		14809.00000	14762	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.14400	8.14400		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		1505.00000	1422	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		49196.00000	49113	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.07500	8.07500		11.05	0.00	38.00
R204 On 07/02/2008 Bond Future	7.50	Call		11290.00000	11205	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		53345.00000	53260	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.02000	8.02000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		31619.00000	31569	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		15563.00000	15513	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.26400	8.28400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		552.00000	587	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		25832.00000	24935	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.16600	8.18600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5583.00000	5798	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		25588.00000	24896	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.09100	8.11100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		18178.00000	18654	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		12069.00000	11661	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.07400	8.07400		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		498.00000	463	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		43932.00000	43897	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.00800	8.00800		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6403.00000	6347	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		44470.00000	44414	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.95700	7.95700		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		35190.00000	35140	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		14246.00000	14196	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.60900	7.58900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		441.00000	345	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		63651.00000	65576	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.55600	7.53600		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		7612.00000	7123	12.56	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R209 On 07/02/2008 Bond Future	7.00	Put		65293.00000	66842	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.51200	7.49200		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		48198.00000	46822	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		22326.00000	23001	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			255.96500	255.87900		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			262.85900	262.77100		0.00	0.00	0.00
Total for Derivatives:							1,071.00	35,890.00
Grand Total:							1,071.00	35,890.00