

Daily MTM Report

Daily summary for 01/10/2007

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			8.92500	8.95000			0.00	0.00
R157 On 15/09/2015 Bond			8.26500	8.26000			0.00	0.00
R186 On 21/12/2026 Bond			7.99000	7.98500			0.00	0.00
R196 On 28/02/2009 Bond			9.32500	9.28000			0.00	0.00
R201 On 21/12/2014 Bond			8.30500	8.30000			0.00	0.00
R203 On 15/09/2017 Bond			8.19500	8.19000			0.00	0.00
R204 On 21/12/2018 Bond			8.16500	8.16000			0.00	0.00
R206 On 15/01/2014 Bond			8.30500	8.30000			0.00	0.00
R207 On 15/01/2020 Bond			8.10500	8.10000			0.00	0.00
R209 On 31/03/2036 Bond			7.65000	7.63500			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			6.95690		6.97230		0.00	80.00	24,524.00
\$ / R On 17/03/2008 Currency Future			7.05680		7.07170		0.00	8.00	8,614.00
\$ / R On 13/06/2008 Currency Future			7.16160		7.17670		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.20000		258.15500		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			44432.00000	44434	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			2882.00000	2434	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.31200		265.26500		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			115250.00000	115563	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			2600.00000	2443	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			271.59600		271.57600		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			82209.00000	82125	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			16449.00000	16165	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			277.88000		277.88700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			138884.00000	138683	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			10014.00000	9883	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			284.16400		284.19800		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			198178.00000	197779	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6198.00000	6139	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.79600		110.75400		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.78000		113.73700		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			259.08600		259.07650		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			340.00000	258	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			59575.00000	59398	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			266.06400		266.05400		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			30406.00000	30184	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			19866.00000	19544	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.78000		272.77000		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			99124.00000	99005	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			11424.00000	11205	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			281.62500		282.09800		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			289.38200		289.86700		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			9.90300	9.86900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.33100	9.29700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.46900	8.43900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.40400	9.37900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.18900	9.14900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.09600	9.06400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.99200	8.96200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.29600	10.21300		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.30100	10.26600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7227.00000	7318	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			10.37000	10.30900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15709.00000	15646	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		8826.00000	8644	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.35200	10.29700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15435.00000	15400	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15322.00000	15142	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.22000	10.16600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18400.00000	18375	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18604.00000	18448	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.00400	9.94100		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20644.00000	20640	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21395.00000	21238	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.01700	9.97700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18508.00000	19008	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		915.00000	704	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.87600	9.83700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20851.00000	21208	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5891.00000	5559	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.72000	9.68600		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		13453.00000	13627	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17541.00000	17096	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			9.44000	9.42300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		17670.00000	18101	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1041.00000	816	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.35400	9.33700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		19714.00000	20035	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6434.00000	6094	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.27000	9.25600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11707.00000	11833	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		19859.00000	19425	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.05900	9.01800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		6684.00000	7906	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		5520.00000	4094	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.98400	8.94500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		10315.00000	11352	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		13886.00000	12391	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.91100	8.87400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		12261.00000	13209	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		19080.00000	17604	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.66500	9.66600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.98100	9.96200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.27200	10.22900		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.08400	10.05800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.27800	10.25600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.41400	10.40100		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			254.07300	254.25000		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			260.91500	261.09800		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.89800	8.91800		2.93	0.00	1,340.00
R153 On 01/11/2007 Bond Future	8.25	Call		2.00000	15	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		177.00000	1717	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		0.00000	2	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		242.00000	2369	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Call		0.00000	0	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	7.75	Put		309.00000	3037	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.78700	8.80700		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		32.00000	322	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		165.00000	1605	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		19.00000	192	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		212.00000	2079	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		11.00000	107	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		265.00000	2602	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 02/05/2008 Bond Future			8.69000	8.71000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		126.00000	1275	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		63.00000	604	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.24900	8.23900		6.00	0.00	266.00
R157 On 01/11/2007 Bond Future	8.25	Call		100.00000	923	6.00	0.00	35.00
R157 On 01/11/2007 Bond Future	8.25	Put		93.00000	916	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		208.00000	1995	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		33.00000	307	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		349.00000	3413	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		8.00000	72	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		9.00000	72	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		347.00000	3518	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2.00000	11	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		517.00000	5228	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2.00000	11	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		517.00000	5228	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		0.00000	1	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		695.00000	7021	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.18600	8.17600		6.00	0.00	358.00
R157 On 07/02/2008 Bond Future	7.75	Call		86.00000	821	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		372.00000	3748	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		48.00000	451	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		506.00000	5095	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		24.00000	227	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		657.00000	6618	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.13900	8.12900		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		352.00000	3461	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		115.00000	1156	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		464.00000	4577	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		70.00000	708	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.97700	7.95700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		1975.00000	146	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		56413.00000	5820	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Call		359.00000	22	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		86094.00000	8826	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		41.00000	2	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		118204.00000	12049	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.91800	7.89800		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		24378.00000	2305	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		41635.00000	4261	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		14327.00000	1335	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		61554.00000	6289	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	7.25	Call		7652.00000	701	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		85914.00000	8758	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.87100	7.85100		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		47477.00000	4588	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		30462.00000	3117	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.25100	9.22300		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		310.00000	23	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		6119.00000	638	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		78.00000	5	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		8976.00000	929	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		15.00000	1	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		12015.00000	1235	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.97200	8.90300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		3347.00000	301	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		4856.00000	520	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		2377.00000	211	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		6360.00000	677	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		1626.00000	142	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		8091.00000	856	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.77700	8.63900		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		5239.00000	457	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		2433.00000	284	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.27700	8.26700		6.28	0.00	91.00
R201 On 01/11/2007 Bond Future	7.75	Call		1.00000	61	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		29.00000	2951	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		0.00000	10	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		43.00000	4306	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		0.00000	1	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		57.00000	5727	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.18900	8.17900		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		7.00000	667	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		30.00000	3011	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		4.00000	371	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		41.00000	4079	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		2.00000	189	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		53.00000	5284	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.11800	8.10800		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		29.00000	2833	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		9.00000	890	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.17300	8.16300		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		276.00000	19	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	Put		46080.00000	4667	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.10100	8.09100		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		5656.00000	536	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		45834.00000	4620	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.04200	8.03200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		28917.00000	2837	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		14762.00000	1487	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		14.00000	118	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		491.00000	4887	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		112.00000	1095	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		533.00000	5300	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		316.00000	3142	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		155.00000	1536	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.27400	8.26400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		587.00000	45	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		24935.00000	2526	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.17600	8.16600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		5798.00000	554	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		24896.00000	2509	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.10100	8.09100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		18654.00000	1830	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		11661.00000	1175	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.08400	8.07400		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		463.00000	33	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		43897.00000	4450	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.01800	8.00800		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6347.00000	601	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		44414.00000	4481	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.96700	7.95700		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		35140.00000	3452	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		14196.00000	1430	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.63900	7.60900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		4.00000	20	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		656.00000	6845	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.58600	7.55600		12.56	0.00	659.00
R209 On 07/02/2008 Bond Future	7.00	Call		71.00000	633	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		668.00000	6909	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 02/05/2008 Bond Future			7.54200	7.51200		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		468.00000	4469	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		230.00000	2393	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			255.97000	255.96500		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			262.86400	262.85900		0.00	0.00	0.00
Total for Derivatives:							88.00	42,754.00

Grand Total: 88.00 42,754.00