



Daily MTM Report

Daily summary for 02/10/2007

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			8.93500	8.92500			0.00	0.00
R157 On 15/09/2015 Bond			8.28500	8.26500			0.00	0.00
R186 On 21/12/2026 Bond			8.03500	7.99000			0.00	0.00
R196 On 28/02/2009 Bond			9.34000	9.32500			0.00	0.00
R201 On 21/12/2014 Bond			8.32500	8.30500			0.00	0.00
R203 On 15/09/2017 Bond			8.21500	8.19500			0.00	0.00
R204 On 21/12/2018 Bond			8.19000	8.16500			0.00	0.00
R206 On 15/01/2014 Bond			8.33000	8.30500			0.00	0.00
R207 On 15/01/2020 Bond			8.13500	8.10500			0.00	0.00
R209 On 31/03/2036 Bond			7.70000	7.65000			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			7.00260		6.95690		0.00	150.00	24,474.00
\$ / R On 17/03/2008 Currency Future			7.10250		7.05680		0.00	0.00	8,614.00
\$ / R On 13/06/2008 Currency Future			7.20590		7.16160		0.00	0.00	0.00
£ / R On 14/12/2007 Currency Future			14.26620		0.00000		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.43450		0.00000		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.60630		0.00000		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.92350		0.00000		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			10.07340		0.00000		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.22480		0.00000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.93700		258.20000		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			44434.00000	42025	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			2434.00000	2655	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.07500		265.31200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			115563.00000	113320	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			2443.00000	2570	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			271.42100		271.59600		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			82125.00000	80746	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			16165.00000	16536	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			278.97200		277.88000		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			138683.00000	148063	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			9883.00000	8343	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			286.52300		284.16400		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			197779.00000	219558	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6139.00000	4328	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.71600		110.79600		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.69700		113.78000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			258.77300		259.08600		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			258.00000	173	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			59398.00000	62443	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			265.74100		266.06400		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			30184.00000	28271	3.89	0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
GOVI On 07/02/2008 jGovi	265.00	Put			19544.00000	20861	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.45000		272.78000		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			99005.00000	96282	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			11205.00000	11782	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			282.24500		281.62500		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			290.05600		289.38200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.92400		9.90300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.35200		9.33100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.49700		8.46900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.42400		9.40400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.20400		9.18900		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.11700		9.09600		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			9.01800		8.99200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.31700		10.29600		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.31900		10.30100		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			7318.00000	7365	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			10.39000		10.37000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			15646.00000	15636	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			8644.00000	8576	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.37100		10.35200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			15400.00000	15388	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			15142.00000	15082	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.23500		10.22000		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call			18375.00000	18363	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put			18448.00000	18400	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.03200		10.00400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call			20640.00000	20647	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put			21238.00000	21177	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.03500		10.01700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			19008.00000	19255	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN02 On 01/11/2007 jNote	9.00	Put		704.00000	631	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.89800	9.87600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		21208.00000	21441	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5559.00000	5403	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.74300	9.72000		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		13627.00000	13781	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17096.00000	16836	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.45000	9.44000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		18101.00000	18400	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		816.00000	728	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.36300	9.35400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		20035.00000	20232	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6094.00000	5941	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.28000	9.27000		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11833.00000	11962	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		19425.00000	19159	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.07500	9.05900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		7906.00000	8451	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4094.00000	3607	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			9.00100	8.98400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		11352.00000	11843	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		12391.00000	11780	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.93000	8.91100		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		13209.00000	13734	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		17604.00000	16892	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.66400	9.66500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.98900	9.98100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.28600	10.27200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.09200	10.08400		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.28200	10.27800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.41400	10.41400		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			253.58000	254.07300		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			260.40900	260.91500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.90800	8.89800		2.93	0.00	1,340.00
R153 On 01/11/2007 Bond Future	8.25	Call		15.00000	13	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1717.00000	1740	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		2.00000	2	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		2369.00000	2395	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 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		3037.00000	3063	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.79700	8.78700		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		322.00000	313	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1605.00000	1619	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		192.00000	186	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2079.00000	2096	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		107.00000	103	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2602.00000	2622	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.70000	8.69000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1275.00000	1260	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		604.00000	610	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.26900	8.24900		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		923.00000	841	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		916.00000	970	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		1995.00000	1880	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		307.00000	327	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		3413.00000	3282	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		72.00000	76	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		72.00000	59	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		3518.00000	3639	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		11.00000	8	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		5228.00000	5361	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		11.00000	8	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		5228.00000	5361	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		1.00000	1	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		7021.00000	7156	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.20600	8.18600		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		821.00000	778	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3748.00000	3837	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		451.00000	424	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5095.00000	5200	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		227.00000	211	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6618.00000	6734	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.15900	8.13900		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3461.00000	3370	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1156.00000	1194	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		4577.00000	4474	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		708.00000	733	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.01700	7.97700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		146.00000	104	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5820.00000	6237	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 01/11/2007 Bond Future	7.25	Call		22.00000	14	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		8826.00000	9277	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		2.00000	1	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		12049.00000	12507	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.95800	7.91800		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2305.00000	2107	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4261.00000	4523	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1335.00000	1201	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6289.00000	6613	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		701.00000	619	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8758.00000	9135	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.91100	7.87100		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4588.00000	4319	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3117.00000	3307	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.26900	9.25100		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		23.00000	19	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		638.00000	657	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		5.00000	4	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		929.00000	950	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1.00000	1	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		1235.00000	1257	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.98500	8.97200		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		301.00000	294	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		520.00000	526	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		211.00000	205	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		677.00000	684	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		142.00000	137	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		856.00000	865	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.78600	8.77700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		457.00000	452	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		284.00000	286	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.29700	8.27700		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		61.00000	50	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2951.00000	3047	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		10.00000	8	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		4306.00000	4411	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		1.00000	1	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		5727.00000	5835	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.20900	8.18900		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		667.00000	633	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3011.00000	3082	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		371.00000	349	6.28	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 07/02/2008 Bond Future	7.50	Put		4079.00000	4162	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		189.00000	176	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5284.00000	5376	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.13800	8.11800		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2833.00000	2760	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		890.00000	919	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.19300	8.17300		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		19.00000	15	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		4667.00000	4796	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.12100	8.10100		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		536.00000	504	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4620.00000	4721	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.06200	8.04200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2837.00000	2753	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1487.00000	1534	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.16400	8.14400		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		118.00000	100	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4887.00000	5012	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.09500	8.07500		11.05	0.00	380.00
R204 On 07/02/2008 Bond Future	7.50	Call		1095.00000	1047	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5300.00000	5395	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.04000	8.02000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3142.00000	3050	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1536.00000	1585	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.29400	8.27400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		45.00000	36	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2526.00000	2611	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.19600	8.17600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		554.00000	525	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2509.00000	2571	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.12100	8.10100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1830.00000	1776	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1175.00000	1209	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.11400	8.08400		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		33.00000	24	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		4450.00000	4660	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.04800	8.01800		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		601.00000	549	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4481.00000	4647	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.99700	7.96700		7.86	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 02/05/2008 Bond Future	8.25	Call		3452.00000	3307	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1430.00000	1503	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.67900	7.63900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		20.00000	12	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		6845.00000	7237	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.62600	7.58600		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		633.00000	556	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6909.00000	7235	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.58200	7.54200		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4469.00000	4214	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2393.00000	2544	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			255.65600	255.97000		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			262.54000	262.86400		0.00	0.00	0.00
Total for Derivatives:							150.00	55,727.00
Grand Total:							150.00	55,727.00