



Daily MTM Report

Daily summary for 05/10/2007

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			8.85000	8.90500			0.00	0.00
R157 On 15/09/2015 Bond			8.19500	8.24500			0.00	0.00
R186 On 21/12/2026 Bond			7.95000	8.00000			0.00	0.00
R196 On 28/02/2009 Bond			9.29500	9.30500			0.00	0.00
R201 On 21/12/2014 Bond			8.24000	8.28500			0.00	0.00
R203 On 15/09/2017 Bond			8.12500	8.17000			0.00	0.00
R204 On 21/12/2018 Bond			8.10000	8.14500			0.00	0.00
R206 On 15/01/2014 Bond			8.24000	8.29000			0.00	0.00
R207 On 15/01/2020 Bond			8.05000	8.10000			0.00	0.00
R209 On 31/03/2036 Bond			7.62000	7.66500			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			6.90280		6.98750		0.00	6.00	24,460.00
\$ / R On 17/03/2008 Currency Future			6.99920		7.08670		0.00	112.00	11,126.00
\$ / R On 13/06/2008 Currency Future			7.10010		7.18990		0.00	0.00	0.00
£ / R On 14/12/2007 Currency Future			14.07040		14.24460		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.23350		14.41170		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.40290		14.58370		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.77360		9.89170		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.92070		10.04160		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.07320		10.19580		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.72900		258.07400		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call			42946.00000	48696	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			2206.00000	1406	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.43500		265.43500		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			116591.00000	116551	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			2241.00000	2201	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			271.78600		271.78600		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			83316.00000	83239	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			15456.00000	15379	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			279.32700		279.32700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			151086.00000	151044	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7816.00000	7774	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			286.41900		286.41900		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			218538.00000	218515	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4348.00000	4325	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.03600		110.81500		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			114.02500		113.79800		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			259.70000		259.07200		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			183.00000	299	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			59463.00000	53299	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			266.68900		266.04600		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			29798.00000	33522	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		19338.00000	16632	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			273.42400	272.76400		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		98676.00000	104015	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		11036.00000	9775	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			282.37900	282.37900		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			290.21400	290.21400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.89900	9.89700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.31200	9.31100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.46500	8.46400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.38700	9.38600		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.16800	9.16700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.08500	9.08400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.98600	8.98600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.31700	10.32900		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.34400	10.34500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7432.00000	7430	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			10.38500	10.38500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15537.00000	15490	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		8492.00000	8449	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.34400	10.34500		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15283.00000	15246	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15044.00000	15009	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.20200	10.19100		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18252.00000	18235	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18395.00000	18352	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.96000	9.96800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20519.00000	20484	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21205.00000	21189	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.00800	10.00700		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18722.00000	18698	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		598.00000	555	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.86300	9.86200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20916.00000	20888	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5515.00000	5469	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.70500	9.70300		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		13379.00000	13360	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17158.00000	17102	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.42200	9.42100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		17307.00000	17294	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		763.00000	712	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.33100	9.32900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		19254.00000	19264	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6292.00000	6224	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.24500	9.24400		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11305.00000	11286	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		19931.00000	19871	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.03900	9.03900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		6870.00000	6772	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4348.00000	4251	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.96400	8.96300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		10571.00000	10555	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		12974.00000	12892	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.89200	8.89100		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		12525.00000	12518	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		18232.00000	18159	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.64600	9.65500		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.96000	9.97600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.25600	10.27700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.07700	10.08800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.26800	10.27800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.39900	10.40800		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			254.94300	254.11300		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			261.80500	260.95400		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.83400	8.89400		2.93	24.00	3,674.00
R153 On 01/11/2007 Bond Future	8.25	Call		12.00000	17	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1703.00000	1551	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		2358.00000	2202	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		3027.00000	2871	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.75600	8.81600		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		296.00000	331	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1648.00000	1541	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		174.00000	197	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2129.00000	2010	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		96.00000	110	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2659.00000	2531	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.68700	8.74700		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1194.00000	1271	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		646.00000	593	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.18300	8.23300		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		933.00000	1107	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		818.00000	651	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2047.00000	2316	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		250.00000	179	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		3501.00000	3822	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		51.00000	32	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		65.00000	85	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		3401.00000	3081	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		9.00000	12	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		5117.00000	4780	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		9.00000	12	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		5117.00000	4780	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		6912.00000	6572	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.11300	8.16300		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		845.00000	938	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3620.00000	3381	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		464.00000	522	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4956.00000	4682	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		232.00000	265	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6471.00000	6172	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.05600	8.10600		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3594.00000	3817	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1075.00000	974	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		4733.00000	4988	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		650.00000	581	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.94400	7.99400		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		104.00000	137	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5974.00000	5431	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		13.00000	18	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		9012.00000	8442	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1.00000	1	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		12243.00000	11668	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.88400	7.93400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2193.00000	2423	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4333.00000	3987	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1254.00000	1406	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6391.00000	5967	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		648.00000	738	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8888.00000	8402	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.83500	7.88500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4469.00000	4795	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3159.00000	2909	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.23200	9.24000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		20.00000	20	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		622.00000	611	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		4.00000	4	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		915.00000	905	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1.00000	0	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		1221.00000	1212	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.93700	8.94400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		308.00000	309	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		499.00000	494	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		215.00000	216	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		654.00000	648	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		145.00000	145	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		832.00000	825	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.73300	8.74200		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		470.00000	474	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		270.00000	266	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.21600	8.26600		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		53.00000	68	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2883.00000	2628	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		8.00000	10	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		4244.00000	3977	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		5668.00000	5398	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.12300	8.17300		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		676.00000	749	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2935.00000	2745	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		374.00000	420	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		3998.00000	3781	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		190.00000	216	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5201.00000	4963	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.04500	8.09500		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2904.00000	3083	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		842.00000	763	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.11100	8.16100		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		15.00000	21	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		4582.00000	4251	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.03600	8.08600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		541.00000	608	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4525.00000	4260	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.97200	8.02200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2904.00000	3107	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1423.00000	1298	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.08100	8.13100		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		102.00000	122	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4777.00000	4438	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.01000	8.06000		11.05	0.00	380.00
R204 On 07/02/2008 Bond Future	7.50	Call		1099.00000	1193	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5197.00000	4935	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.95100	8.00100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3211.00000	3434	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1471.00000	1340	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.22300	8.27300		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		36.00000	47	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2513.00000	2290	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.12000	8.17000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		549.00000	611	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2477.00000	2312	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.03700	8.08700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1855.00000	1984	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1138.00000	1046	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.04200	8.08200		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		25.00000	32	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		4428.00000	4140	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.97300	8.01300		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		593.00000	654	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4436.00000	4205	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.91900	7.95900		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		3474.00000	3662	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1394.00000	1291	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.60600	7.65600		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		12.00000	17	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		7007.00000	6510	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.55200	7.60200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		584.00000	671	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7022.00000	6602	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.50800	7.55800		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4346.00000	4656	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2433.00000	2233	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			256.58300	255.95800		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			263.48900	262.84800		0.00	0.00	0.00
Total for Derivatives:							142.00	60,725.00

Grand Total: **142.00** **60,725.00**