



Daily MTM Report

Daily summary for 11/10/2007

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			8.87000	8.84000			0.00	0.00
R157 On 15/09/2015 Bond			8.18000	8.19000			0.00	0.00
R186 On 21/12/2026 Bond			7.91000	7.95500			0.00	0.00
R196 On 28/02/2009 Bond			9.31500	9.28500			0.00	0.00
R201 On 21/12/2014 Bond			8.23500	8.24000			0.00	0.00
R203 On 15/09/2017 Bond			8.10000	8.11500			0.00	0.00
R204 On 21/12/2018 Bond			8.08000	8.09500			0.00	0.00
R206 On 15/01/2014 Bond			8.23000	8.24000			0.00	0.00
R207 On 15/01/2020 Bond			8.03500	8.05500			0.00	0.00
R209 On 31/03/2036 Bond			7.55500	7.62500			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			6.78670		6.92510		0.00	267.00	24,662.00
\$ / R On 17/03/2008 Currency Future			6.88290		7.01900		0.00	520.00	15,664.00
\$ / R On 13/06/2008 Currency Future			6.98240		7.11670		0.00	2,004.00	1,004.00
£ / R On 14/12/2007 Currency Future			13.81170		14.12760		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			13.97240		14.28280		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.13600		14.44290		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.67570		9.82280		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.82500		9.96780		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			9.97680		10.11660		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			259.02300		258.80400		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call			48908.00000	50891	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			868.00000	661	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			266.30600		265.95400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			121255.00000	124566	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1715.00000	1506	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			272.75200		272.28800		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			86684.00000	90221	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			13804.00000	12701	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			280.37900		279.77100		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			154762.00000	160150	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7052.00000	6360	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			287.46500		286.82800		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			222232.00000	228212	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3952.00000	3562	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.07200		111.06800		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			114.06000		114.05600		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			259.91250		259.76400		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			167.00000	168	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			52527.00000	51043	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			266.90450		266.75300		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			33449.00000	34302	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		15919.00000	15257	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			273.64600	273.49000		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		104248.00000	105486	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		9348.00000	9026	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.61400	283.58100		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.58900	291.41600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.85600	9.81700		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.23300	9.20700		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.41200	8.38400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.31300	9.29100		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.08100	9.06400		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.99900	8.98700		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.89900	8.88800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.31700	10.31700		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.45600	10.30400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7326.00000	7720	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			10.50700	10.30000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15168.00000	15395	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		8285.00000	8052	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.43200	10.26200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14957.00000	15141	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		14939.00000	14678	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.14700	10.12000		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17988.00000	17990	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18304.00000	18240	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.95300	9.84900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20222.00000	20318	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21197.00000	21040	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.01600	9.92100		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		17075.00000	18596	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		484.00000	319	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.83300	9.77000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19547.00000	20269	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5776.00000	5388	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.63500	9.61100		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		12421.00000	12576	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17872.00000	17589	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.35800	9.32900		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		13856.00000	14773	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		901.00000	693	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.25300	9.23300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		16571.00000	17016	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7371.00000	7034	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.15600	9.14600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		9598.00000	9709	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		22132.00000	21843	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.95200	8.93600		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		3105.00000	3394	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		7265.00000	6511	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.86700	8.85800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		7452.00000	7627	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		16704.00000	16286	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.78700	8.78600		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		9568.00000	9559	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		22185.00000	22105	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.61900	9.62400		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.90500	9.91400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.19200	10.20200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.04700	10.05200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.24200	10.24700		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.37600	10.38000		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			255.60800	254.99600		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			262.48500	261.85600		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.85400	8.82400		2.93	0.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call		10.00000	7	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1519.00000	1594	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1.00000	1	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		2175.00000	2253	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		2845.00000	2923	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.77600	8.74600		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		324.00000	303	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1510.00000	1559	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		191.00000	176	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1980.00000	2037	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		105.00000	95	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2502.00000	2564	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.70700	8.67700		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1275.00000	1232	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		575.00000	597	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.16300	8.17300		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		1066.00000	1091	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		542.00000	499	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2328.00000	2379	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		122.00000	105	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		3874.00000	3939	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		16.00000	12	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		60.00000	58	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		2988.00000	2918	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6.00000	5	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4706.00000	4637	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6.00000	5	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4706.00000	4637	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		0.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		6503.00000	6435	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.09300	8.10300		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		925.00000	939	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3301.00000	3248	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		508.00000	516	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4602.00000	4543	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		254.00000	258	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6095.00000	6032	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.03600	8.04600		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3842.00000	3885	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		934.00000	912	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5023.00000	5073	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		551.00000	535	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.89400	7.93400		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		95.00000	118	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5273.00000	4832	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		9.00000	11	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		8317.00000	7855	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		0.00000	1	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		11551.00000	11087	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.83400	7.87400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2411.00000	2607	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3859.00000	3590	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1385.00000	1516	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5831.00000	5497	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		717.00000	794	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8266.00000	7879	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.78500	7.82500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4820.00000	5094	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2818.00000	2627	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.28400	9.25000		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		11.00000	8	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		625.00000	663	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2.00000	1	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		924.00000	965	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		0.00000	0	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		1233.00000	1275	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.94000	8.89800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		318.00000	299	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		464.00000	486	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		222.00000	207	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		615.00000	641	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		148.00000	137	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		790.00000	820	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.60700	8.56400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		551.00000	529	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		212.00000	223	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.20600	8.21600		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		44.00000	42	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2604.00000	2548	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		5.00000	4	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		3971.00000	3917	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		0.00000	0	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		5397.00000	5343	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.11300	8.12300		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		722.00000	733	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2717.00000	2675	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		399.00000	405	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		3759.00000	3712	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		201.00000	204	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4948.00000	4898	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.03500	8.04500		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3066.00000	3100	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		746.00000	728	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.08100	8.10100		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		12.00000	12	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		4175.00000	4040	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.00600	8.02600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		594.00000	619	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4180.00000	4072	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.94200	7.96200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3127.00000	3209	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1251.00000	1201	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.06100	8.07100		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		84.00000	81	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4327.00000	4251	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.99000	8.00000		11.05	0.00	380.00
R204 On 07/02/2008 Bond Future	7.50	Call		1169.00000	1181	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4838.00000	4779	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.93100	7.94100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3456.00000	3498	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1291.00000	1262	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.20300	8.22300		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		29.00000	31	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2273.00000	2181	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.10000	8.12000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		589.00000	612	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2289.00000	2222	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.01700	8.03700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1967.00000	2018	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1029.00000	991	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.02200	8.03200		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		19.00000	18	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		4054.00000	3979	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.95300	7.96300		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		642.00000	654	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4120.00000	4058	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.89900	7.90900		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		3686.00000	3731	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1242.00000	1214	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.53600	7.60600		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		8.00000	14	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		6501.00000	5796	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.48200	7.55200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		636.00000	776	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6567.00000	5989	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.43800	7.50800		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4618.00000	5080	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2195.00000	1935	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			256.80600	256.64700		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			263.71500	263.55200		0.00	0.00	0.00
Total for Derivatives:							2,791.00	66,985.00
Grand Total:							2,791.00	66,985.00