

Daily MTM Report

Daily summary for 15/10/2007

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			8.81000	8.89000			0.00	0.00
R157 On 15/09/2015 Bond			8.08000	8.15000			0.00	0.00
R186 On 21/12/2026 Bond			7.83500	7.89000			0.00	0.00
R196 On 28/02/2009 Bond			9.40000	9.44500			0.00	0.00
R201 On 21/12/2014 Bond			8.13000	8.20000			0.00	0.00
R203 On 15/09/2017 Bond			8.01000	8.07500			0.00	0.00
R204 On 21/12/2018 Bond			7.98500	8.05000			0.00	0.00
R206 On 15/01/2014 Bond			8.13500	8.20000			0.00	0.00
R207 On 15/01/2020 Bond			7.94000	8.01000			0.00	0.00
R209 On 31/03/2036 Bond			7.53000	7.55000			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			6.82940		6.81450		0.00	40.00	24,728.00
\$ / R On 17/03/2008 Currency Future			6.92600		6.91210		0.00	0.00	15,747.00
\$ / R On 13/06/2008 Currency Future			7.02470		7.01260		0.00	0.00	1,006.00
£ / R On 14/12/2007 Currency Future			13.92150		13.83690		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.08110		13.99870		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.24150		14.16150		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.72920		9.66490		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.87910		9.81470		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.02830		9.96550		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			260.21900		259.22000		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call			52700.00000	62310	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			500.00000	120	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			267.66000		266.65900		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			127908.00000	137482	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1318.00000	882	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			274.16900		273.18300		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			93561.00000	101364	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			11731.00000	9674	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			281.80300		280.84900		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			164345.00000	172929	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			5855.00000	4899	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			288.90200		287.97500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			233020.00000	241790	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3270.00000	2770	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.50400		111.13600		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			114.54100		114.16300		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			261.13600		260.13700		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			185.00000	358	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			48815.00000	38998	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			268.24900		267.22400		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			36257.00000	42996	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		14017.00000	10506	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			275.04600	273.99300		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		108342.00000	117202	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		8412.00000	6742	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.76600	283.70900		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.83200	291.76800		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.79500	9.87200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.10500	9.18500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.27000	8.37900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.19200	9.26900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.95300	9.03700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.88200	8.95900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.79000	8.86700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.62100	0.00000		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.60200	10.58700		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8059.00000	8098	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			10.55000	10.60200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15497.00000	15272	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7906.00000	7824	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.39500	10.47900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15162.00000	14945	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		14583.00000	14581	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.11000	10.18400		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18004.00000	17825	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18164.00000	18166	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.91800	9.94400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20281.00000	20171	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21025.00000	20978	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.98800	10.04000		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18960.00000	17986	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		261.00000	215	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.76900	9.84200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20337.00000	19316	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5299.00000	5572	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.54900	9.63400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		12529.00000	11758	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17566.00000	18331	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.25400	9.34800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		14367.00000	11022	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		683.00000	1017	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.13000	9.23400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		16501.00000	13925	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7268.00000	8785	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.01900	9.12800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		9271.00000	7716	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		22524.00000	25326	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.83000	8.91300		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		2389.00000	867	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		8042.00000	11954	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.73700	8.82300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		6554.00000	4711	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		18092.00000	21925	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.65200	8.73900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		8424.00000	6568	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		24146.00000	28084	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.70300	9.70600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.08400	10.07800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.43400	10.41300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.20200	10.18800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.43100	10.42200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.59600	10.59600		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			256.78100	255.77300		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			263.77600	262.74100		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.79000	8.87000		2.93	0.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call		5.00000	6	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1634.00000	1427	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		0.00000	0	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		2294.00000	2086	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		2964.00000	2756	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.66000	8.74000		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		323.00000	370	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1494.00000	1351	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		189.00000	219	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1964.00000	1804	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		103.00000	121	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2486.00000	2314	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.53300	8.61300		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1360.00000	1471	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		521.00000	457	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.06300	8.13300		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		1207.00000	1504	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		410.00000	227	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2555.00000	2987	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		77.00000	29	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		4139.00000	4613	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		8.00000	2	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		67.00000	88	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		2722.00000	2263	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6.00000	7	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4433.00000	3954	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		6.00000	7	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4433.00000	3954	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		6230.00000	5750	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.96700	8.03700		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		1055.00000	1204	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2992.00000	2671	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		590.00000	683	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4243.00000	3868	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		300.00000	352	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5701.00000	5284	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.88400	7.95400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4277.00000	4619	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		769.00000	652	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5513.00000	5896	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		441.00000	365	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.81500	7.88500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		115.00000	149	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4724.00000	3939	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		10.00000	12	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		7749.00000	6931	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		0.00000	0	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		10982.00000	10162	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.74000	7.81000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2725.00000	3094	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3429.00000	2976	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1594.00000	1843	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5295.00000	4722	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		841.00000	989	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7645.00000	6972	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.67600	7.74600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5370.00000	5882	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2449.00000	2137	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.35200	9.40300		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		3.00000	2	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		803.00000	741	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		0.00000	0	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		1110.00000	1048	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		1420.00000	1358	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.00400	9.04300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		256.00000	266	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		545.00000	517	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		174.00000	181	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		710.00000	679	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		113.00000	117	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		897.00000	863	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.74400	8.69100		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		487.00000	460	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		247.00000	261	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.10800	8.16800		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		51.00000	59	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2351.00000	2033	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		5.00000	5	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		3712.00000	3386	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		5137.00000	4811	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			7.98600	8.04600		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		843.00000	940	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2431.00000	2208	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		475.00000	536	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		3427.00000	3168	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		245.00000	279	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4583.00000	4298	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			7.88100	7.94100		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3459.00000	3692	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		599.00000	519	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			7.99200	8.05200		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		14.00000	15	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		3846.00000	3439	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.89400	7.95400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		699.00000	790	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3804.00000	3491	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.80900	7.86900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3532.00000	3802	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1041.00000	912	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			7.96300	8.03300		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		86.00000	96	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4054.00000	3554	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.87100	7.94100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		1281.00000	1419	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4526.00000	4159	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.79300	7.86300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3825.00000	4170	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1103.00000	946	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.10500	8.16500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		38.00000	45	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2010.00000	1734	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.97100	8.03100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		710.00000	795	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2005.00000	1815	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.85800	7.91800		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2297.00000	2469	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		830.00000	734	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			7.92300	7.99300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		21.00000	27	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		3767.00000	3253	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.83600	7.90600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		736.00000	863	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3794.00000	3403	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.76500	7.83500		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		4052.00000	4413	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1067.00000	912	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.50800	7.53800		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		12.00000	9	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		5814.00000	5503	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.44200	7.47200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		791.00000	838	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		5901.00000	5638	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.38700	7.41700		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		5220.00000	5412	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1856.00000	1735	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			258.01200	257.02600		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			265.04100	264.02700		0.00	0.00	0.00
Total for Derivatives:							40.00	70,087.00
Grand Total:							40.00	70,087.00