

Daily MTM Report

Daily summary for 18/10/2007

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			8.92000	8.84000			0.00	0.00
R157 On 15/09/2015 Bond			8.28000	8.16000			0.00	0.00
R186 On 21/12/2026 Bond			8.06000	7.93000			0.00	0.00
R196 On 28/02/2009 Bond			9.55000	9.43000			0.00	0.00
R201 On 21/12/2014 Bond			8.32500	8.20500			0.00	0.00
R203 On 15/09/2017 Bond			8.20500	8.09000			0.00	0.00
R204 On 21/12/2018 Bond			8.19000	8.07000			0.00	0.00
R206 On 15/01/2014 Bond			8.33000	8.21000			0.00	0.00
R207 On 15/01/2020 Bond			8.14500	8.02500			0.00	0.00
R209 On 31/03/2036 Bond			7.75500	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			6.87530	6.88040		0.00	0.00	24,772.00
\$ / R On 17/03/2008 Currency Future			6.97630	6.97880		0.00	2,600.00	17,352.00
\$ / R On 13/06/2008 Currency Future			7.08150	7.08080		0.00	0.00	1,006.00
£ / R On 14/12/2007 Currency Future			14.04540	13.99960		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.21230	14.16210		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.38430	14.32850		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.83000	9.78370		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.98300	9.93420		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.13670	10.08410		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.41300	258.98900		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call		50163.00000	35125	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		273.00000	995	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.81000	266.42400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		125511.00000	110182	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1271.00000	2082	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			271.29700	272.92200		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		91126.00000	78544	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		11906.00000	15574	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			278.93600	280.55600		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		161517.00000	147056	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		5957.00000	7696	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			286.06400	287.66600		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		229989.00000	214883	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3329.00000	4243	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.63600	110.92400		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.65000	113.94600		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			258.48300	259.96900		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call		51.00000	3	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		50361.00000	65173	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			265.52500	267.05200		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call		34674.00000	25524	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		14154.00000	20274	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.25600	273.82100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		106587.00000	93618	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		8377.00000	11058	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.92000	283.88900		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			292.00500	291.97000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.90900	9.83300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.24500	9.14600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.44400	8.35700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.32500	9.22900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.09500	9.00200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.02100	8.92900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.93400	8.84000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.61700	10.61700		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.61600	10.61300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8127.00000	8134	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			10.62700	10.58300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15225.00000	15243	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7699.00000	7608	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.50700	10.44000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14929.00000	14978	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		14448.00000	14324	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.25800	10.17300		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17839.00000	17910	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18027.00000	17891	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.01200	9.93900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20142.00000	20202	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20899.00000	20781	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.09600	10.03000		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18648.00000	19771	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		128.00000	76	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.89600	9.81700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19818.00000	20764	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5224.00000	4770	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.68500	9.59700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		12056.00000	12720	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17759.00000	16830	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.37200	9.28400		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		11857.00000	14897	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		679.00000	283	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.25400	9.16200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		14556.00000	16719	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8156.00000	6705	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.14500	9.05200		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		8070.00000	9306	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		24355.00000	21873	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.97100	8.87800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		1266.00000	3041	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		9209.00000	4923	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.88300	8.78600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		5549.00000	7697	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		19530.00000	15312	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.80100	8.70200		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		7471.00000	9647	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		25659.00000	21280	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.69700	9.69900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.06600	10.07100		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.41100	10.41700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.19000	10.19300		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.42000	10.42300		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.58700	10.59000		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			253.00700	255.14600		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			259.90000	262.09700		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.90000	8.82000		2.93	0.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call		3.00000	1	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1501.00000	1707	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		2164.00000	2372	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		2834.00000	3042	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.77000	8.69000		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		343.00000	288	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1395.00000	1530	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		200.00000	164	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1857.00000	2010	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		109.00000	87	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2373.00000	2541	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.64300	8.56300		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1422.00000	1305	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		474.00000	531	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.26300	8.14300		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		1071.00000	575	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		342.00000	663	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2456.00000	1713	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		46.00000	120	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		4066.00000	3255	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		3.00000	9	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		32.00000	7	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		2755.00000	3547	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4496.00000	5312	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4496.00000	5312	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		6298.00000	7115	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.16700	8.04700		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		996.00000	746	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2999.00000	3547	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		546.00000	389	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4266.00000	4908	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		271.00000	183	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5738.00000	6449	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.08400	7.96400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4207.00000	3631	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		764.00000	970	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5442.00000	4796	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		436.00000	570	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.04500	7.91500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		44.00000	8	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5002.00000	6460	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		2.00000	0	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		8090.00000	9583	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		11330.00000	12825	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.97000	7.84000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2497.00000	1860	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3550.00000	4413	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1425.00000	1005	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5475.00000	6555	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		728.00000	484	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7882.00000	9137	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.90600	7.77600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5105.00000	4207	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2534.00000	3137	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.51900	9.39300		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1.00000	0	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		790.00000	942	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		1097.00000	1251	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		1408.00000	1561	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.21200	9.05300		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		245.00000	189	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		543.00000	644	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		164.00000	123	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		710.00000	825	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		105.00000	76	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		899.00000	1026	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.97400	8.79700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		434.00000	359	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		277.00000	339	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.30800	8.18800		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		22.00000	5	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2430.00000	3061	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		1.00000	0	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		3816.00000	4463	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		5245.00000	5893	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.18600	8.06600		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		778.00000	583	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2472.00000	2911	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		429.00000	306	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		3487.00000	3999	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		215.00000	146	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4660.00000	5225	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.08100	7.96100		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3364.00000	2905	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		608.00000	771	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.19200	8.07200		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		4.00000	0	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		3971.00000	4775	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.09400	7.97400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		634.00000	455	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3873.00000	4493	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.00900	7.88900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3417.00000	2890	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1059.00000	1324	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.17300	8.05300		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		38.00000	11	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4151.00000	4988	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.08100	7.96100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		1187.00000	935	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4577.00000	5183	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.00300	7.88300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3701.00000	3130	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1123.00000	1405	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.30500	8.18500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		15.00000	3	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2081.00000	2629	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.17100	8.05100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		655.00000	487	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2041.00000	2419	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.05800	7.93800		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2221.00000	1883	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		843.00000	1038	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.13300	8.01300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		6.00000	1	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		3901.00000	4776	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.04600	7.92600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		665.00000	465	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3871.00000	4549	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.97500	7.85500		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		3924.00000	3327	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1086.00000	1363	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.73800	7.60800		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		1.00000	0	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		6514.00000	7808	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.67200	7.54200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		605.00000	390	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6434.00000	7528	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.61700	7.48700		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4702.00000	3882	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2064.00000	2564	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			255.36100	256.84300		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			262.31800	263.84100		0.00	0.00	0.00
Total for Derivatives:							2,600.00	71,736.00

Grand Total: **2,600.00** **71,736.00**