



Daily MTM Report

Daily summary for 12/10/2007

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			8.89000	8.87000			0.00	0.00
R157 On 15/09/2015 Bond			8.15000	8.18000			0.00	0.00
R186 On 21/12/2026 Bond			7.89000	7.91000			0.00	0.00
R196 On 28/02/2009 Bond			9.44500	9.31500			0.00	0.00
R201 On 21/12/2014 Bond			8.20000	8.23500			0.00	0.00
R203 On 15/09/2017 Bond			8.07500	8.10000			0.00	0.00
R204 On 21/12/2018 Bond			8.05000	8.08000			0.00	0.00
R206 On 15/01/2014 Bond			8.20000	8.23000			0.00	0.00
R207 On 15/01/2020 Bond			8.01000	8.03500			0.00	0.00
R209 On 31/03/2036 Bond			7.55000	7.55500			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			6.81450		6.78670		0.00	62.00	24,700.00
\$ / R On 17/03/2008 Currency Future			6.91210		6.88290		0.00	107.00	15,747.00
\$ / R On 13/06/2008 Currency Future			7.01260		6.98240		0.00	2.00	1,006.00
£ / R On 14/12/2007 Currency Future			13.83690		13.81170		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			13.99870		13.97240		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.16150		14.13600		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.66490		9.67570		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.81470		9.82500		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			9.96550		9.97680		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			259.22000		259.02300		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call			50891.00000	52700	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			661.00000	500	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			266.65900		266.30600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			124566.00000	127908	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1506.00000	1318	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			273.18300		272.75200		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			90221.00000	93561	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			12701.00000	11731	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			280.84900		280.37900		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			160150.00000	164345	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			6360.00000	5855	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			287.97500		287.46500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			228212.00000	233020	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3562.00000	3270	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.13600		111.07200		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			114.16300		114.06000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			260.13700		259.91250		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			168.00000	185	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			51043.00000	48815	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.22400		266.90450		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			34302.00000	36257	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		15257.00000	14017	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			273.99300	273.64600		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		105486.00000	108342	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		9026.00000	8412	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.70900	283.61400		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.76800	291.58900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.87200	9.85600		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.18500	9.23300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.37900	8.41200		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.26900	9.31300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.03700	9.08100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.95900	8.99900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.86700	8.89900		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				10.31700		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.58700	10.45600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7720.00000	8059	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			10.60200	10.50700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15395.00000	15497	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		8052.00000	7906	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.47900	10.43200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15141.00000	15162	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		14678.00000	14583	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.18400	10.14700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17990.00000	18004	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18240.00000	18164	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.94400	9.95300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20318.00000	20281	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21040.00000	21025	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.04000	10.01600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18596.00000	18960	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		319.00000	261	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.84200	9.83300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20269.00000	20337	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5388.00000	5299	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.63400	9.63500		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		12576.00000	12529	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17589.00000	17566	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.34800	9.35800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		14773.00000	14367	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		693.00000	683	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.23400	9.25300		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		17016.00000	16501	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7034.00000	7268	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.12800	9.15600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		9709.00000	9271	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		21843.00000	22524	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.91300	8.95200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		3394.00000	2389	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		6511.00000	8042	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.82300	8.86700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		7627.00000	6554	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		16286.00000	18092	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.73900	8.78700		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		9559.00000	8424	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		22105.00000	24146	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.70600	9.61900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.07800	9.90500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.41300	10.19200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.18800	10.04700		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.42200	10.24200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.59600	10.37600		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			255.77300	255.60800		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			262.74100	262.48500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.87000	8.85400		2.93	0.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call		7.00000	5	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1594.00000	1634	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1.00000	0	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		2253.00000	2294	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		2923.00000	2964	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.74000	8.77600		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		303.00000	323	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1559.00000	1494	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		176.00000	189	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2037.00000	1964	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		95.00000	103	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2564.00000	2486	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.61300	8.70700		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1232.00000	1360	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		597.00000	521	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.13300	8.16300		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		1091.00000	1207	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		499.00000	410	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2379.00000	2555	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		105.00000	77	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		3939.00000	4139	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		12.00000	8	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		58.00000	67	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		2918.00000	2722	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5.00000	6	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4637.00000	4433	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		5.00000	6	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4637.00000	4433	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		6435.00000	6230	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.03700	8.09300		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		939.00000	1055	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3248.00000	2992	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		516.00000	590	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4543.00000	4243	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		258.00000	300	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6032.00000	5701	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.95400	8.03600		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3885.00000	4277	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		912.00000	769	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5073.00000	5513	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		535.00000	441	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.88500	7.89400		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		118.00000	115	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4832.00000	4724	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		11.00000	10	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		7855.00000	7749	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1.00000	0	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		11087.00000	10982	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.81000	7.83400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2607.00000	2725	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3590.00000	3429	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1516.00000	1594	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5497.00000	5295	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		794.00000	841	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7879.00000	7645	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.74600	7.78500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5094.00000	5370	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2627.00000	2449	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.40300	9.28400		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		8.00000	3	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		663.00000	803	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		1.00000	0	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		965.00000	1110	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		1275.00000	1420	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.04300	8.94000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		299.00000	256	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		486.00000	545	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		207.00000	174	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		641.00000	710	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		137.00000	113	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		820.00000	897	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.69100	8.60700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		529.00000	487	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		223.00000	247	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.16800	8.20600		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		42.00000	51	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2548.00000	2351	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		4.00000	5	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		3917.00000	3712	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		5343.00000	5137	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.04600	8.11300		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		733.00000	843	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2675.00000	2431	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		405.00000	475	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		3712.00000	3427	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		204.00000	245	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4898.00000	4583	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			7.94100	8.03500		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3100.00000	3459	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		728.00000	599	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.05200	8.08100		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		12.00000	14	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		4040.00000	3846	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.95400	8.00600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		619.00000	699	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4072.00000	3804	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.86900	7.94200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3209.00000	3532	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1201.00000	1041	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.03300	8.06100		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		81.00000	86	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4251.00000	4054	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.94100	7.99000		11.05	3,834.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		1181.00000	1281	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4779.00000	4526	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.86300	7.93100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3498.00000	3825	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1262.00000	1103	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.16500	8.20300		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		31.00000	38	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2181.00000	2010	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.03100	8.10000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		612.00000	710	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2222.00000	2005	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.91800	8.01700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2018.00000	2297	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		991.00000	830	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			7.99300	8.02200		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		18.00000	21	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		3979.00000	3767	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.90600	7.95300		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		654.00000	736	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4058.00000	3794	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.83500	7.89900		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		3731.00000	4052	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1214.00000	1067	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.53800	7.53600		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		14.00000	12	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		5796.00000	5814	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.47200	7.48200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		776.00000	791	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		5989.00000	5901	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.41700	7.43800		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		5080.00000	5220	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1935.00000	1856	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			257.02600	256.80600		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			264.02700	263.71500		0.00	0.00	0.00
Total for Derivatives:							4,005.00	70,059.00
Grand Total:							4,005.00	70,059.00