

Daily MTM Report

Daily summary for 16/10/2007

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			8.86000	8.81000			0.00	0.00
R157 On 15/09/2015 Bond			8.15000	8.08000			0.00	0.00
R186 On 21/12/2026 Bond			7.92000	7.83500			0.00	0.00
R196 On 28/02/2009 Bond			9.45500	9.40000			0.00	0.00
R201 On 21/12/2014 Bond			8.20000	8.13000			0.00	0.00
R203 On 15/09/2017 Bond			8.08000	8.01000			0.00	0.00
R204 On 21/12/2018 Bond			8.06000	7.98500			0.00	0.00
R206 On 15/01/2014 Bond			8.20500	8.13500			0.00	0.00
R207 On 15/01/2020 Bond			8.01500	7.94000			0.00	0.00
R209 On 31/03/2036 Bond			7.61000	7.53000			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			6.95550		6.82940		0.00	45.00	24,712.00
\$ / R On 17/03/2008 Currency Future			7.05500		6.92600		0.00	5.00	15,752.00
\$ / R On 13/06/2008 Currency Future			7.15750		7.02470		0.00	6.00	1,006.00
£ / R On 14/12/2007 Currency Future			14.11170		13.92150		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.27590		14.08110		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.44190		14.24150		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.85930		9.72920		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			10.01220		9.87910		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.16420		10.02830		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			259.21400		260.21900		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call			62310.00000	52407	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			120.00000	267	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			266.65700		267.66000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			137482.00000	127775	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			882.00000	1205	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			273.15400		274.16900		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			101364.00000	93046	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			9674.00000	11506	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			280.79800		281.80300		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			172929.00000	163739	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			4899.00000	5759	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			287.91200		288.90200		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			241790.00000	232342	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2770.00000	3222	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.18800		111.50400		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			114.21700		114.54100		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			260.18600		261.13600		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			358.00000	90	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			38998.00000	48230	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.27500		268.24900		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			42996.00000	36218	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		10506.00000	13468	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			274.04700	275.04600		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		117202.00000	108560	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		6742.00000	8090	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.79700	283.76600		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.86700	291.83200		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.83100	9.79500		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.16400	9.10500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.35100	8.27000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.24300	9.19200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.01200	8.95300		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.93900	8.88200		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.85000	8.79000		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.61700	10.62100		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.60500	10.60200		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8098.00000	8106	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			10.57200	10.55000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15272.00000	15256	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7824.00000	7756	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.44300	10.39500		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14945.00000	14970	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		14581.00000	14481	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.17200	10.11000		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17825.00000	17869	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18166.00000	18058	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.92500	9.91800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20171.00000	20152	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20978.00000	20943	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.02300	9.98800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		17986.00000	18554	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		215.00000	158	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.81000	9.76900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19316.00000	19774	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5572.00000	5304	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.59400	9.54900		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		11758.00000	12070	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		18331.00000	17827	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.29600	9.25400		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		11022.00000	12336	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		1017.00000	687	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.17400	9.13000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		13925.00000	14882	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8785.00000	8009	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.06500	9.01900		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		7716.00000	8274	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		25326.00000	24039	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.88900	8.83000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		867.00000	1533	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		11954.00000	8757	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.79800	8.73700		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		4711.00000	5837	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		21925.00000	19029	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.71400	8.65200		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		6568.00000	7751	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		28084.00000	25142	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.70100	9.70300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.07700	10.08400		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.42400	10.43400		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.19600	10.20200		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.42600	10.43100		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.59200	10.59600		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			255.41900	256.78100		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			262.37700	263.77600		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.84000	8.79000		2.93	0.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call		6.00000	3	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1427.00000	1554	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		2086.00000	2216	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		2756.00000	2886	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.71000	8.66000		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		370.00000	332	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1351.00000	1432	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		219.00000	193	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1804.00000	1897	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		121.00000	105	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2314.00000	2417	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.58300	8.53300		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1471.00000	1395	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		457.00000	490	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.13300	8.06300		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		1504.00000	1136	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		227.00000	339	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2987.00000	2527	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		29.00000	48	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		4613.00000	4134	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		2.00000	3	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		88.00000	41	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		2263.00000	2696	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		7.00000	2	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		3954.00000	4429	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		7.00000	2	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		3954.00000	4429	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		5750.00000	6229	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.03700	7.96700		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		1204.00000	1026	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2671.00000	2962	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		683.00000	566	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		3868.00000	4220	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		352.00000	283	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5284.00000	5684	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.95400	7.88400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4619.00000	4260	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		652.00000	753	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5896.00000	5501	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		365.00000	429	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.90500	7.81500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		149.00000	58	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		3939.00000	4900	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		12.00000	3	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		6931.00000	7975	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		10162.00000	11214	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.83000	7.74000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		3094.00000	2563	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2976.00000	3501	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1843.00000	1473	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		4722.00000	5407	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		989.00000	759	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		6972.00000	7797	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.76600	7.67600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5882.00000	5187	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2137.00000	2499	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.41100	9.35200		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		2.00000	1	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		741.00000	812	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		1048.00000	1119	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		1358.00000	1430	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.07800	9.00400		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		266.00000	237	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		517.00000	560	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		181.00000	159	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		679.00000	729	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		117.00000	101	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		863.00000	920	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.82700	8.74400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		460.00000	422	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		261.00000	288	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.17800	8.10800		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		59.00000	28	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2033.00000	2382	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		5.00000	2	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		3386.00000	3763	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		4811.00000	5191	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.05600	7.98600		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		940.00000	802	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2208.00000	2442	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		536.00000	445	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		3168.00000	3450	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		279.00000	224	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4298.00000	4616	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			7.95100	7.88100		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3692.00000	3406	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		519.00000	599	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.06200	7.99200		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		15.00000	5	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		3439.00000	3905	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.96400	7.89400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		790.00000	657	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3491.00000	3829	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.87900	7.80900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3802.00000	3468	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		912.00000	1043	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.04300	7.96300		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		96.00000	48	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		3554.00000	4088	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.95100	7.87100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		1419.00000	1219	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4159.00000	4537	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.87300	7.79300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		4170.00000	3756	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		946.00000	1106	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.17500	8.10500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		45.00000	20	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		1734.00000	2039	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.04100	7.97100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		795.00000	675	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		1815.00000	2016	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.92800	7.85800		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2469.00000	2254	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		734.00000	832	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.00300	7.92300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		27.00000	9	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		3253.00000	3829	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.91600	7.83600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		863.00000	690	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3403.00000	3822	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.84500	7.76500		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		4413.00000	3981	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		912.00000	1069	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.59800	7.50800		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		9.00000	2	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		5503.00000	6414	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.53200	7.44200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		838.00000	631	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		5638.00000	6358	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.47700	7.38700		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		5412.00000	4777	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1735.00000	2035	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			257.06300	258.01200		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			264.06600	265.04100		0.00	0.00	0.00
Total for Derivatives:							56.00	70,076.00

Grand Total: **56.00** **70,076.00**