

Daily MTM Report

Daily summary for 17/10/2007

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			8.84000	8.86000			0.00	0.00
R157 On 15/09/2015 Bond			8.16000	8.15000			0.00	0.00
R186 On 21/12/2026 Bond			7.93000	7.92000			0.00	0.00
R196 On 28/02/2009 Bond			9.43000	9.45500			0.00	0.00
R201 On 21/12/2014 Bond			8.20500	8.20000			0.00	0.00
R203 On 15/09/2017 Bond			8.09000	8.08000			0.00	0.00
R204 On 21/12/2018 Bond			8.07000	8.06000			0.00	0.00
R206 On 15/01/2014 Bond			8.21000	8.20500			0.00	0.00
R207 On 15/01/2020 Bond			8.02500	8.01500			0.00	0.00
R209 On 31/03/2036 Bond			7.62500	7.61000			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			6.88040		6.95550		0.00	60.00	24,772.00
\$ / R On 17/03/2008 Currency Future			6.97880		7.05500		0.00	0.00	15,752.00
\$ / R On 13/06/2008 Currency Future			7.08080		7.15750		0.00	0.00	1,006.00
£ / R On 14/12/2007 Currency Future			13.99960		14.11170		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.16210		14.27590		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.32850		14.44190		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.78370		9.85930		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.93420		10.01220		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.08410		10.16420		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.98900		259.21400		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call			52407.00000	50163	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			267.00000	273	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			266.42400		266.65700		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			127775.00000	125511	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1205.00000	1271	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			272.92200		273.15400		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			93046.00000	91126	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			11506.00000	11906	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			280.55600		280.79800		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			163739.00000	161517	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			5759.00000	5957	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			287.66600		287.91200		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			232342.00000	229989	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3222.00000	3329	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.92400		111.18800		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.94600		114.21700		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			259.96900		260.18600		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			90.00000	51	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			48230.00000	50361	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.05200		267.27500		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call			36218.00000	34674	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		13468.00000	14154	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			273.82100	274.04700		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		108560.00000	106587	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		8090.00000	8377	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.88900	283.79700		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.97000	291.86700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.83300	9.83100		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.14600	9.16400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.35700	8.35100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.22900	9.24300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.00200	9.01200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.92900	8.93900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.84000	8.85000		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			10.61300	10.60500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8106.00000	8127	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			10.58300	10.57200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15256.00000	15225	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7756.00000	7699	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.44000	10.44300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14970.00000	14929	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		14481.00000	14448	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.17300	10.17200		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17869.00000	17839	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18058.00000	18027	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.93900	9.92500		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20152.00000	20142	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20943.00000	20899	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.03000	10.02300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18554.00000	18648	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		158.00000	128	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.81700	9.81000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19774.00000	19818	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5304.00000	5224	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.59700	9.59400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		12070.00000	12056	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17827.00000	17759	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.28400	9.29600		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		12336.00000	11857	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		687.00000	679	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.16200	9.17400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		14882.00000	14556	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		8009.00000	8156	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.05200	9.06500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		8274.00000	8070	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		24039.00000	24355	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.87800	8.88900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		1533.00000	1266	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		8757.00000	9209	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.78600	8.79800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		5837.00000	5549	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		19029.00000	19530	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.70200	8.71400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		7751.00000	7471	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		25142.00000	25659	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.69900	9.70100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.07100	10.07700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.41700	10.42400		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.19300	10.19600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.42300	10.42600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.59000	10.59200		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			255.14600	255.41900		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			262.09700	262.37700		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.82000	8.84000		2.93	0.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call		3.00000	3	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1554.00000	1501	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		2216.00000	2164	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		2886.00000	2834	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.69000	8.71000		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		332.00000	343	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1432.00000	1395	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		193.00000	200	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1897.00000	1857	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		105.00000	109	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2417.00000	2373	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.56300	8.58300		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1395.00000	1422	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		490.00000	474	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.14300	8.13300		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		1136.00000	1071	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		339.00000	342	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2527.00000	2456	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		48.00000	46	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		4134.00000	4066	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		3.00000	3	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		41.00000	32	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		2696.00000	2755	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2.00000	2	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4429.00000	4496	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		2.00000	2	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4429.00000	4496	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		6229.00000	6298	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.04700	8.03700		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		1026.00000	996	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2962.00000	2999	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		566.00000	546	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4220.00000	4266	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		283.00000	271	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5684.00000	5738	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.96400	7.95400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4260.00000	4207	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		753.00000	764	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5501.00000	5442	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		429.00000	436	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.91500	7.90500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		58.00000	44	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4900.00000	5002	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		3.00000	2	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		7975.00000	8090	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		11214.00000	11330	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.84000	7.83000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2563.00000	2497	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3501.00000	3550	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1473.00000	1425	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5407.00000	5475	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		759.00000	728	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7797.00000	7882	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.77600	7.76600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5187.00000	5105	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2499.00000	2534	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.39300	9.41100		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		1.00000	1	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		812.00000	790	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		1119.00000	1097	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		1430.00000	1408	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.05300	9.07800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		237.00000	245	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		560.00000	543	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		159.00000	164	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		729.00000	710	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		101.00000	105	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		920.00000	899	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.79700	8.82700		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		422.00000	434	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		288.00000	277	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.18800	8.17800		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		28.00000	22	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2382.00000	2430	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		2.00000	1	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		3763.00000	3816	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		5191.00000	5245	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.06600	8.05600		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		802.00000	778	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2442.00000	2472	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		445.00000	429	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		3450.00000	3487	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		224.00000	215	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4616.00000	4660	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			7.96100	7.95100		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3406.00000	3364	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		599.00000	608	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.07200	8.06200		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		5.00000	4	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		3905.00000	3971	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.97400	7.96400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		657.00000	634	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3829.00000	3873	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.88900	7.87900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3468.00000	3417	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1043.00000	1059	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.05300	8.04300		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		48.00000	38	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4088.00000	4151	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.96100	7.95100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		1219.00000	1187	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4537.00000	4577	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.88300	7.87300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3756.00000	3701	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1106.00000	1123	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.18500	8.17500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		20.00000	15	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2039.00000	2081	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.05100	8.04100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		675.00000	655	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2016.00000	2041	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.93800	7.92800		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2254.00000	2221	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		832.00000	843	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.01300	8.00300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		9.00000	6	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		3829.00000	3901	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.92600	7.91600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		690.00000	665	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3822.00000	3871	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.85500	7.84500		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		3981.00000	3924	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1069.00000	1086	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.60800	7.59800		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		2.00000	1	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		6414.00000	6514	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.54200	7.53200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		631.00000	605	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6358.00000	6434	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.48700	7.47700		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4777.00000	4702	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2035.00000	2064	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			256.84300	257.06300		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			263.84100	264.06600		0.00	0.00	0.00
Total for Derivatives:							60.00	70,136.00
Grand Total:							60.00	70,136.00