

Daily MTM Report

Daily summary for 24/10/2007

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			8.98500	8.92000			0.00	0.00
R157 On 15/09/2015 Bond			8.34000	8.30500			0.00	0.00
R186 On 21/12/2026 Bond			8.11500	8.10000			0.00	0.00
R196 On 28/02/2009 Bond			9.68000	9.64500			0.00	0.00
R201 On 21/12/2014 Bond			8.41000	8.36500			0.00	0.00
R203 On 15/09/2017 Bond			8.27500	8.24000			0.00	0.00
R204 On 21/12/2018 Bond			8.26500	8.22500			0.00	0.00
R206 On 15/01/2014 Bond			8.41000	8.36500			0.00	0.00
R207 On 15/01/2020 Bond			8.23500	8.20000			0.00	0.00
R209 On 31/03/2036 Bond			7.83000	7.80500			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			6.71880	6.78770		0.00	194.00	24,944.00
\$ / R On 17/03/2008 Currency Future			6.82090	6.88930		0.00	40.00	18,872.00
\$ / R On 13/06/2008 Currency Future			6.92840	6.99530		0.00	1,113.00	2,179.00
£ / R On 14/12/2007 Currency Future			13.72920	13.87730		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			13.89410	14.04300		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.06600	14.21510		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.56830	9.67490		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.71930	9.82670		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			9.87430	9.98130		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			256.39400	257.00600		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call		30650.00000	24862	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		590.00000	922	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			263.81400	264.41600		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		106289.00000	100659	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2129.00000	2519	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			270.30900	270.90600		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		75240.00000	70830	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		16180.00000	17740	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			278.04000	278.55500		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		143501.00000	138978	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		7951.00000	8578	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			285.23100	285.67200		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		211099.00000	206968	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		4379.00000	4658	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.31500	110.55600		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.44800	113.44800		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			257.56800	258.15950		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call		0.00000	0	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		68405.00000	74320	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			264.58650	265.19300		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		23253.00000	20138	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		21323.00000	24273	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			271.29800	271.91850		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		90559.00000	85590	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		11374.00000	12610	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			285.10900	285.01300		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			293.33300	293.17900		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.97900	9.91300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.23100	9.20500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.44300	8.42700		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.31200	9.28200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.08700	9.06200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.01500	8.98300		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.92800	8.89300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.63800	10.65400		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.71500	10.66900		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8272.00000	8391	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			10.71100	10.64000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15032.00000	15062	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7351.00000	7253	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.65700	10.54100		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14834.00000	14951	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		14094.00000	13903	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.39000	10.25700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17756.00000	17885	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		17739.00000	17545	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.12500	10.01300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20070.00000	20175	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20646.00000	20479	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.20300	10.10800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		19920.00000	21595	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		13.00000	3	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.00000	9.90100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20619.00000	21857	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		4538.00000	4029	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.77700	9.68700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		12549.00000	13258	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16625.00000	15701	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.39500	9.35300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		13987.00000	15544	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		117.00000	46	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.27500	9.22900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		15864.00000	16967	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6834.00000	6137	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.16300	9.11800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		8749.00000	9356	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		22392.00000	21196	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.96400	8.93800		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		1528.00000	1934	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		5554.00000	4270	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.87400	8.84500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		6544.00000	7186	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		16643.00000	15384	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.78900	8.75900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		8487.00000	9147	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		22891.00000	21562	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.69000	9.69100		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.04300	10.05300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.38600	10.40500		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.18100	10.19300		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.41500	10.42600		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.58500	10.59200		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			251.33300	252.07300		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			259.04900	259.04900		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.97900	8.90900		2.93	0.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call		0.00000	0	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1730.00000	1912	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		2395.00000	2577	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		3066.00000	3248	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.86500	8.79500		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		259.00000	219	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1561.00000	1687	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		144.00000	119	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2050.00000	2190	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		74.00000	59	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2588.00000	2739	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.75400	8.68400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1238.00000	1142	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		553.00000	610	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.33100	8.30100		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		341.00000	243	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		687.00000	791	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		1423.00000	1235	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		87.00000	101	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		2992.00000	2789	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		0.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		3798.00000	4000	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		0.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		5569.00000	5772	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		0.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		5569.00000	5772	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		7372.00000	7574	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.24700	8.21700		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		627.00000	574	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3758.00000	3903	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		314.00000	283	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5163.00000	5330	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		141.00000	125	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6737.00000	6919	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.17400	8.14400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3338.00000	3203	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1066.00000	1124	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		4468.00000	4314	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		631.00000	670	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.11200	8.09200		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		0.00000	0	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		6987.00000	7213	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		0.00000	0	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		10116.00000	10342	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		13359.00000	13585	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			8.04300	8.02300		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1582.00000	1493	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4738.00000	4876	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		821.00000	765	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6974.00000	7145	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		376.00000	346	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9633.00000	9829	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.98600	7.96600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		3787.00000	3658	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3402.00000	3500	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.66800	9.62800		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		0.00000	0	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		1074.00000	1123	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		1383.00000	1432	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		1694.00000	1742	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.36500	9.30800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		154.00000	138	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		703.00000	742	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		97.00000	86	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		893.00000	938	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		58.00000	50	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1102.00000	1151	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.02200	8.95400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		363.00000	335	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		327.00000	352	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.39700	8.35700		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		0.00000	0	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		3319.00000	3533	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		0.00000	0	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		4726.00000	4940	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		6156.00000	6370	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.28800	8.24800		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		475.00000	423	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3129.00000	3286	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		239.00000	208	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		4257.00000	4436	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		108.00000	92	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5513.00000	5707	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.19400	8.15400		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2627.00000	2486	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		868.00000	933	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.26000	8.23000		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		0.00000	0	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		5029.00000	5229	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.17200	8.14200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		373.00000	336	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4728.00000	4889	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.09500	8.06500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2639.00000	2517	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1439.00000	1513	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.25000	8.22000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		1.00000	0	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		5313.00000	5526	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.16800	8.13800		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		792.00000	735	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5444.00000	5599	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.09700	8.06700		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2824.00000	2693	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1549.00000	1629	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.39600	8.35600		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		0.00000	0	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2863.00000	3048	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.27500	8.23500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		393.00000	348	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2615.00000	2751	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.17400	8.13400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1669.00000	1568	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1160.00000	1235	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.23100	8.19100		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		0.00000	0	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		5197.00000	5487	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.15200	8.11200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		355.00000	307	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4917.00000	5157	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.08800	8.04800		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		2967.00000	2788	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1529.00000	1637	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.82300	7.80300		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		0.00000	0	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		8444.00000	8638	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.76300	7.74300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		280.00000	256	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8120.00000	8292	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.71300	7.69300		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3413.00000	3298	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2852.00000	2935	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			254.43600	255.02500		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			261.84200	261.84200		0.00	0.00	0.00
Total for Derivatives:							1,347.00	74,602.00

Grand Total: **1,347.00** **74,602.00**