

Daily MTM Report

Daily summary for 25/10/2007

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			8.90000	8.98500			0.00	0.00
R157 On 15/09/2015 Bond			8.24000	8.34000			0.00	0.00
R186 On 21/12/2026 Bond			8.01000	8.11500			0.00	0.00
R196 On 28/02/2009 Bond			9.60500	9.68000			0.00	0.00
R201 On 21/12/2014 Bond			8.30500	8.41000			0.00	0.00
R203 On 15/09/2017 Bond			8.16000	8.27500			0.00	0.00
R204 On 21/12/2018 Bond			8.15000	8.26500			0.00	0.00
R206 On 15/01/2014 Bond			8.30000	8.41000			0.00	0.00
R207 On 15/01/2020 Bond			8.12000	8.23500			0.00	0.00
R209 On 31/03/2036 Bond			7.73000	7.83000			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			6.64820	6.71880		0.00	479.00	24,913.00
\$ / R On 17/03/2008 Currency Future			6.75010	6.82090		0.00	580.00	19,452.00
\$ / R On 13/06/2008 Currency Future			6.85720	6.92840		0.00	20.00	2,199.00
£ / R On 14/12/2007 Currency Future			13.59810	13.72920		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			13.76350	13.89410		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			13.93630	14.06600		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.51680	9.56830		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.66700	9.71930		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			9.82250	9.87430		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.70800	256.39400		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call		24862.00000	37197	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		922.00000	117	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.10400	263.81400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		100659.00000	112674	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2519.00000	1634	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			271.60800	270.30900		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		70830.00000	80315	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		17740.00000	14235	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			279.32500	278.04000		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		138978.00000	150193	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		8578.00000	6943	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			286.48800	285.23100		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		206968.00000	218695	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		4658.00000	3815	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.70100	110.31500		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			258.82100	257.56800		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		74320.00000	61790	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			265.87350	264.58650		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		20138.00000	26735	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		24273.00000	18000	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.61900	271.29800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		85590.00000	96078	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		12610.00000	9888	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			285.25800	285.10900		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			293.49400	293.33300		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.91200	9.97900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.13300	9.23100		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.34500	8.44300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.22400	9.31200		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.98500	9.08700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.91900	9.01500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.83300	8.92800		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.65400	10.63800		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.72500	10.71500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8391.00000	8416	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			10.67600	10.71100		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15062.00000	14959	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7253.00000	7239	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.58900	10.65700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14951.00000	14825	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13903.00000	13953	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.30300	10.39000		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17885.00000	17750	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		17545.00000	17621	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.04000	10.12500		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20175.00000	20048	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20479.00000	20559	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.13600	10.20300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		21595.00000	20403	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		3.00000	3	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.92000	10.00000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		21857.00000	20776	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		4029.00000	4362	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.69100	9.77700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		13258.00000	12509	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		15701.00000	16506	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.31300	9.39500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		15544.00000	12402	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		46.00000	101	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.18400	9.27500		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		16967.00000	14680	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6137.00000	7421	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.06700	9.16300		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		9356.00000	7995	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		21196.00000	23665	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.86200	8.96400		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		1934.00000	322	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4270.00000	9305	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.76800	8.87400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		7186.00000	4853	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		15384.00000	20012	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.68200	8.78900		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		9147.00000	6813	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		21562.00000	26319	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.68900	9.69000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.03800	10.04300		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.38300	10.38600		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.18800	10.18100		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.43700	10.41500		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.62800	10.58500		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			253.03400	251.33300		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			8.88900	8.97900		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		1912.00000	1678	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		2577.00000	2343	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		3248.00000	3014	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.77500	8.86500		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		219.00000	266	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1687.00000	1520	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		119.00000	147	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2190.00000	2006	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		59.00000	76	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2739.00000	2542	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.66400	8.75400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1142.00000	1262	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		610.00000	533	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.23100	8.33100		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		243.00000	505	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		791.00000	376	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		1235.00000	1832	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		101.00000	22	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		2789.00000	3464	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		3.00000	0	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		4000.00000	3323	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		5772.00000	5095	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		5772.00000	5095	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		7574.00000	6897	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.14700	8.24700		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		574.00000	734	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3903.00000	3403	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		283.00000	375	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		5330.00000	4761	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		125.00000	172	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6919.00000	6305	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.07400	8.17400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3203.00000	3645	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1124.00000	920	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		4314.00000	4823	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		670.00000	532	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.00200	8.11200		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		7213.00000	5962	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		10342.00000	9091	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		13585.00000	12334	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.93300	8.04300		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1493.00000	1934	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4876.00000	4063	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		765.00000	1036	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		7145.00000	6161	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		346.00000	490	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9829.00000	8719	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.87600	7.98600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		3658.00000	4338	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3500.00000	2924	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.59400	9.66800		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		1123.00000	1033	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		1432.00000	1342	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		1742.00000	1652	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.26600	9.36500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		138.00000	163	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		742.00000	670	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		86.00000	103	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		938.00000	858	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		50.00000	62	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1151.00000	1065	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.89800	9.02200		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		335.00000	384	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		352.00000	305	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.29700	8.39700		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		3533.00000	2997	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		4940.00000	4404	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		6370.00000	5834	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.18800	8.28800		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		423.00000	543	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3286.00000	2881	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		208.00000	277	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		4436.00000	3980	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		92.00000	127	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5707.00000	5217	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.09400	8.19400		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2486.00000	2833	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		933.00000	766	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.16000	8.26000		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		5229.00000	4560	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.07200	8.17200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		336.00000	445	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4889.00000	4337	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.99500	8.09500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2517.00000	2914	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1513.00000	1256	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.15000	8.25000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		0.00000	1	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		5526.00000	4813	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.06800	8.16800		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		735.00000	895	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5599.00000	5051	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.99700	8.09700		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		2693.00000	3121	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1629.00000	1352	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.29600	8.39600		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		3048.00000	2584	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.17500	8.27500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		348.00000	451	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2751.00000	2401	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.07400	8.17400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1568.00000	1816	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1235.00000	1041	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.12100	8.23100		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		5487.00000	4688	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.04200	8.15200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		307.00000	432	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5157.00000	4487	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.97800	8.08800		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		2788.00000	3275	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1637.00000	1333	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.71300	7.82300		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		8638.00000	7562	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.65300	7.76300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		256.00000	374	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8292.00000	7323	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.60300	7.71300		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3298.00000	3908	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2935.00000	2450	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			255.68500	254.43600		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:							1,079.00	75,171.00
Grand Total:							1,079.00	75,171.00