

Daily MTM Report

Daily summary for 26/10/2007

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			8.78000	8.90000			0.00	0.00
R157 On 15/09/2015 Bond			8.12000	8.24000			0.00	0.00
R186 On 21/12/2026 Bond			7.88000	8.01000			0.00	0.00
R196 On 28/02/2009 Bond			9.55500	9.60500			0.00	0.00
R201 On 21/12/2014 Bond			8.19500	8.30500			0.00	0.00
R203 On 15/09/2017 Bond			8.04500	8.16000			0.00	0.00
R204 On 21/12/2018 Bond			8.03500	8.15000			0.00	0.00
R206 On 15/01/2014 Bond			8.19500	8.30000			0.00	0.00
R207 On 15/01/2020 Bond			8.01000	8.12000			0.00	0.00
R209 On 31/03/2036 Bond			7.73000	7.73000			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			6.54670	6.64820		0.00	510.00	25,154.00
\$ / R On 17/03/2008 Currency Future			6.64620	6.75010		0.00	535.00	19,957.00
\$ / R On 13/06/2008 Currency Future			6.75020	6.85720		0.00	110.00	2,309.00
£ / R On 14/12/2007 Currency Future			13.41090	13.59810		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			13.57240	13.76350		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			13.74060	13.93630		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.42410	9.51680		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.57230	9.66700		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			9.72320	9.82250		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			259.29200	257.70800		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call		37197.00000	52923	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		117.00000	3	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			266.82900	265.10400		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		112674.00000	129172	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1634.00000	882	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			273.36300	271.60800		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		80315.00000	94021	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		14235.00000	10391	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			281.09000	279.32500		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		150193.00000	166037	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		6943.00000	5137	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			288.25700	286.48800		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		218695.00000	235430	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3815.00000	2860	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.21400	110.70100		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			260.34800	258.82100		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call		0.00000	1	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		61790.00000	46521	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.44200	265.87350		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		26735.00000	36380	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		18000.00000	11960	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			274.22800	272.61900		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		96078.00000	109514	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		9888.00000	7234	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			285.29000	285.25800		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			293.56600	293.49400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.82400	9.91200		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.00900	9.13300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.23500	8.34500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.10400	9.22400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.86100	8.98500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.79900	8.91900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.71200	8.83300		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.71300	10.65400		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.77300	10.72500		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8416.00000	8541	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			10.66400	10.67600		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14959.00000	14887	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7239.00000	7205	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.53300	10.58900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14825.00000	14715	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13953.00000	13987	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.24600	10.30300		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17750.00000	17651	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		17621.00000	17661	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.94400	10.04000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20048.00000	19908	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20559.00000	20652	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.07600	10.13600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20403.00000	19332	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	2	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.83400	9.92000		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20776.00000	19640	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		4362.00000	4750	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.58700	9.69100		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		12509.00000	11646	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16506.00000	17525	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.19800	9.31300		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		12402.00000	8140	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		101.00000	343	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.06100	9.18400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		14680.00000	11883	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7421.00000	9472	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			8.93700	9.06700		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		7995.00000	6390	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		23665.00000	27273	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.74000	8.86200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		322.00000	9	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		9305.00000	17011	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.64000	8.76800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		4853.00000	2835	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		20012.00000	26479	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.54900	8.68200		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		6813.00000	4553	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		26319.00000	32963	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.68900	9.68900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.04700	10.03800		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.41200	10.38300		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.21000	10.18800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.45900	10.43700		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.64200	10.62800		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			254.98000	253.03400		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			8.76900	8.88900		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		1678.00000	1365	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		2343.00000	2031	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		3014.00000	2701	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.65500	8.77500		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		266.00000	341	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1520.00000	1310	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		147.00000	195	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2006.00000	1768	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		76.00000	104	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2542.00000	2285	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.54400	8.66400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1262.00000	1432	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		533.00000	442	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.11100	8.23100		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		505.00000	1044	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		376.00000	96	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		1832.00000	2631	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		22.00000	1	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		3464.00000	4282	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		0.00000	0	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		0.00000	3	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		3323.00000	2507	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		5095.00000	4276	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		5095.00000	4276	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		6897.00000	6079	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.02700	8.14700		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		734.00000	974	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3403.00000	2843	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		375.00000	520	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4761.00000	4107	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		172.00000	250	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6305.00000	5584	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.95400	8.07400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3645.00000	4219	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		920.00000	712	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		4823.00000	5470	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		532.00000	397	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.87200	8.00200		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		0.00000	4	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5962.00000	4461	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		9091.00000	7587	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		12334.00000	10830	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.80300	7.93300		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1934.00000	2577	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4063.00000	3199	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1036.00000	1452	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6161.00000	5071	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		490.00000	727	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8719.00000	7450	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.74600	7.87600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4338.00000	5246	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2924.00000	2324	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.54500	9.59400		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		1033.00000	974	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		1342.00000	1283	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		1652.00000	1593	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.18800	9.26600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		163.00000	184	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		670.00000	616	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		103.00000	118	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		858.00000	797	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		62.00000	72	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1065.00000	998	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.79300	8.89800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		384.00000	428	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		305.00000	268	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.17700	8.29700		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		0.00000	1	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2997.00000	2350	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		4404.00000	3755	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		5834.00000	5186	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.06800	8.18800		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		543.00000	721	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2881.00000	2425	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		277.00000	384	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		3980.00000	3453	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		127.00000	184	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5217.00000	4640	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			7.97400	8.09400		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2833.00000	3283	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		766.00000	595	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.04000	8.16000		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		4560.00000	3751	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.95200	8.07200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		445.00000	613	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4337.00000	3704	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.87500	7.99500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2914.00000	3440	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1256.00000	989	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.03000	8.15000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		1.00000	2	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4813.00000	3948	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.94800	8.06800		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		895.00000	1127	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5051.00000	4423	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.87700	7.99700		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3121.00000	3687	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1352.00000	1065	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.17600	8.29600		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		0.00000	1	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2584.00000	2024	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.05500	8.17500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		451.00000	604	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2401.00000	2009	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.95400	8.07400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1816.00000	2144	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1041.00000	837	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.00100	8.12100		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		4688.00000	3806	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.92200	8.04200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		432.00000	614	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4487.00000	3790	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.85800	7.97800		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		3275.00000	3864	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1333.00000	1047	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.71300	7.71300		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		7562.00000	7562	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.65300	7.65300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		374.00000	368	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7323.00000	7317	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.60300	7.60300		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3908.00000	3900	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2450.00000	2442	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			257.20400	255.68500		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:							1,155.00	76,027.00

Grand Total: **1,155.00** **76,027.00**