



Daily MTM Report

Daily summary for 04/10/2007

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			8.90500	8.88500			0.00	0.00
R157 On 15/09/2015 Bond			8.24500	8.24000			0.00	0.00
R186 On 21/12/2026 Bond			8.00000	7.99000			0.00	0.00
R196 On 28/02/2009 Bond			9.30500	9.29000			0.00	0.00
R201 On 21/12/2014 Bond			8.28500	8.28000			0.00	0.00
R203 On 15/09/2017 Bond			8.17000	8.17000			0.00	0.00
R204 On 21/12/2018 Bond			8.14500	8.14500			0.00	0.00
R206 On 15/01/2014 Bond			8.29000	8.28500			0.00	0.00
R207 On 15/01/2020 Bond			8.10000	8.09500			0.00	0.00
R209 On 31/03/2036 Bond			7.66500	7.65500			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			6.98750	6.96200		0.00	45.00	24,464.00
\$ / R On 17/03/2008 Currency Future			7.08670	7.06020		0.00	0.00	11,116.00
\$ / R On 13/06/2008 Currency Future			7.18990	7.16340		0.00	0.00	0.00
£ / R On 14/12/2007 Currency Future			14.24460	14.15740		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.41170	14.32270		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.58370	14.49640		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.89170	9.86320		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			10.04160	10.01170		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.19580	10.16410		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.07400	258.26700		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call		44771.00000	42946	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		2101.00000	2206	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.43500	265.54000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		117612.00000	116591	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2212.00000	2241	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			271.78600	271.88900		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		84170.00000	83316	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		15280.00000	15456	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			279.32700	279.43700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		152095.00000	151086	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		7725.00000	7816	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			286.41900	286.98500		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		223866.00000	218538	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		4016.00000	4348	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.81500	110.87700		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.79800	113.86200		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			259.07200	259.26500		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call		247.00000	183	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		57597.00000	59463	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			266.04600	266.24400		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call		31039.00000	29798	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		18599.00000	19338	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.76400	272.96700		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		100391.00000	98676	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		10721.00000	11036	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			282.37900	282.34500		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			290.21400	290.16600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.89700	9.88300		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.31100	9.30400		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.46400	8.45600		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.38600	9.37900		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.16700	9.16200		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.08400	9.08000		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.98600	8.98200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.32900	10.32900		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.34500	10.33000		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7393.00000	7432	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			10.38500	10.37500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15571.00000	15537	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		8545.00000	8492	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.34500	10.35000		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15325.00000	15283	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		15074.00000	15044	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.19100	10.20600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18299.00000	18252	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18406.00000	18395	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.96800	9.97000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20548.00000	20519	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21229.00000	21205	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.00700	10.00600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		18747.00000	18722	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		641.00000	598	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.86200	9.85700		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20894.00000	20916	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5582.00000	5515	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.70300	9.69400		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		13341.00000	13379	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17283.00000	17158	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.42100	9.40500		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		16808.00000	17307	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		888.00000	763	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.32900	9.31200		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		18855.00000	19254	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6559.00000	6292	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.24400	9.22600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11054.00000	11305	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		20395.00000	19931	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			9.03900	9.03200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		6712.00000	6870	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4642.00000	4348	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.96300	8.95800		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		10468.00000	10571	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		13196.00000	12974	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.89100	8.88500		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		12390.00000	12525	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		18493.00000	18232	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.65500	9.66000		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.97600	9.98600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.27700	10.28700		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.08800	10.09300		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.27800	10.28300		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.40800	10.41300		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			254.11300	254.30900		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			260.95400	261.15500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.89400	8.85800		2.93	0.00	3,650.00
R153 On 01/11/2007 Bond Future	8.25	Call		17.00000	12	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1614.00000	1703	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		2.00000	2	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		2265.00000	2358	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		2933.00000	3027	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.81600	8.74700		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		342.00000	296	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1530.00000	1648	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		205.00000	174	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1997.00000	2129	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		115.00000	96	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2515.00000	2659	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.74700	8.65000		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1326.00000	1194	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		567.00000	646	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.23300	8.21900		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		999.00000	933	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		789.00000	818	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2134.00000	2047	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		242.00000	250	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		3595.00000	3501	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		50.00000	51	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		77.00000	65	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		3318.00000	3401	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		11.00000	9	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		5024.00000	5117	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		11.00000	9	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		5024.00000	5117	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Call		1.00000	1	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.25	Put		6817.00000	6912	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.16300	8.15600		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		865.00000	845	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3593.00000	3620	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		477.00000	464	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4923.00000	4956	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		241.00000	232	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6433.00000	6471	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.10600	8.10900		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3585.00000	3594	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1086.00000	1075	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		4721.00000	4733	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		658.00000	650	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.99400	7.96700		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		136.00000	104	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5695.00000	5974	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		19.00000	13	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		8708.00000	9012	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		2.00000	1	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		11933.00000	12243	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.93400	7.90800		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2329.00000	2193	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4170.00000	4333	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1347.00000	1254	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6185.00000	6391	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		705.00000	648	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8647.00000	8888	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.88500	7.86100		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4637.00000	4469	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3051.00000	3159	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.24000	9.22200		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		24.00000	20	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		603.00000	622	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		5.00000	4	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		894.00000	915	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Call		1.00000	1	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.25	Put		1200.00000	1221	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.94400	8.92000		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		320.00000	308	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		487.00000	499	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		225.00000	215	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		640.00000	654	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		152.00000	145	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		815.00000	832	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.74200	8.71400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		484.00000	470	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		262.00000	270	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.26600	8.24700		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		64.00000	53	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2792.00000	2883	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		10.00000	8	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		4144.00000	4244	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Call		1.00000	1	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.25	Put		5565.00000	5668	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.17300	8.15900		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		703.00000	676	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2888.00000	2935	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		392.00000	374	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		3942.00000	3998	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		201.00000	190	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5138.00000	5201	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.09500	8.08800		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2933.00000	2904	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		835.00000	842	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.16100	8.14300		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		20.00000	15	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		4466.00000	4582	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.08600	8.07100		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		567.00000	541	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4452.00000	4525	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.02200	8.01200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2950.00000	2904	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1403.00000	1423	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.13100	8.11400		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		119.00000	102	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4673.00000	4777	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.06000	8.04500		11.05	0.00	380.00
R204 On 07/02/2008 Bond Future	7.50	Call		1138.00000	1099	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5129.00000	5197	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.00100	7.99000		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3265.00000	3211	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1448.00000	1471	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.27300	8.24400		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		48.00000	36	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2389.00000	2513	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.17000	8.14600		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		585.00000	549	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2404.00000	2477	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.08700	8.07100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1900.00000	1855	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1113.00000	1138	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.08200	8.06400		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		33.00000	25	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		4303.00000	4428	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.01300	7.99800		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		623.00000	593	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4357.00000	4436	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.95900	7.94700		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		3536.00000	3474	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1369.00000	1394	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.65600	7.62900		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		17.00000	12	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		6742.00000	7007	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.60200	7.57600		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		638.00000	584	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6813.00000	7022	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.55800	7.53200		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4517.00000	4346	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2339.00000	2433	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			255.95800	256.14800		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			262.84800	263.04400		0.00	0.00	0.00
Total for Derivatives:							45.00	60,695.00

Grand Total: **45.00** **60,695.00**