



Daily MTM Report

Daily summary for 08/10/2007

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	8.85000			0.00	0.00
R157 On 15/09/2015 Bond			8.19000	8.19500			0.00	0.00
R186 On 21/12/2026 Bond			7.94500	7.95000			0.00	0.00
R196 On 28/02/2009 Bond			9.28500	9.29500			0.00	0.00
R201 On 21/12/2014 Bond			8.23500	8.24000			0.00	0.00
R203 On 15/09/2017 Bond			8.12000	8.12500			0.00	0.00
R204 On 21/12/2018 Bond			8.09500	8.10000			0.00	0.00
R206 On 15/01/2014 Bond			8.23500	8.24000			0.00	0.00
R207 On 15/01/2020 Bond			8.05000	8.05000			0.00	0.00
R209 On 31/03/2036 Bond			7.61500	7.62000			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			6.92760	6.90280		0.00	201.00	24,661.00
\$ / R On 17/03/2008 Currency Future			7.02280	6.99920		0.00	1,005.00	12,131.00
\$ / R On 13/06/2008 Currency Future			7.12210	7.10010		0.00	0.00	0.00
£ / R On 14/12/2007 Currency Future			14.09070	14.07040		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.25050	14.23350		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.41600	14.40290		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.75800	9.77360		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.90320	9.92070		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.05290	10.07320		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			259.06400	258.72900		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call		48696.00000	51520	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		1406.00000	880	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			266.23000	265.43500		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		116551.00000	123940	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		2201.00000	1640	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			272.58100	271.78600		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		83239.00000	89104	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		15379.00000	13294	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			280.10700	279.32700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		151044.00000	157832	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		7774.00000	6762	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			287.18500	286.41900		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		218515.00000	225636	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		4325.00000	3786	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.12800	111.03600		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			114.11900	114.02500		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			259.92100	259.70000		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call		299.00000	261	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		53299.00000	51051	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			266.91700	266.68900		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call		33522.00000	34662	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			16632.00000	15492	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			273.65700		273.42400		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			104015.00000	105764	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			9775.00000	9194	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.49300		282.37900		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.33500		290.21400		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.83300		9.89900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.24800		9.31200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.40300		8.46500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.32300		9.38700		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.10400		9.16800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			9.02200		9.08500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.92100		8.98600		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.31700		10.31700		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.31600		10.34400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			7430.00000	7357	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			10.35000		10.38500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			15490.00000	15309	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			8449.00000	8343	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.29600		10.34400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			15246.00000	15076	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			15009.00000	14965	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.14100		10.20200		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call			18235.00000	18073	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put			18352.00000	18338	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.94300		9.96000		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call			20484.00000	20385	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put			21189.00000	21132	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.95700		10.00800		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call			18698.00000	17746	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		555.00000	513	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.80100	9.86300		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20888.00000	20005	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5469.00000	5686	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.63200	9.70500		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		13360.00000	12662	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17102.00000	17727	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.35000	9.42200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		17294.00000	14680	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		712.00000	906	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.25700	9.33100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		19264.00000	17250	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6224.00000	7108	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.17000	9.24500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		11286.00000	10021	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		19871.00000	21594	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.97500	9.03900		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		6772.00000	4348	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4251.00000	5972	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.89800	8.96400		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		10555.00000	8553	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		12892.00000	15190	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.82400	8.89200		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		12518.00000	10578	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		18159.00000	20686	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.63300	9.64600		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.93200	9.96000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.22300	10.25600		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.06200	10.07700		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.25400	10.26800		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.38600	10.39900		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			255.22200	254.94300		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			262.09100	261.80500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.82400	8.83400		2.93	0.00	3,674.00
R153 On 01/11/2007 Bond Future	8.25	Call		17.00000	13	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1551.00000	1522	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		2.00000	1	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		2202.00000	2176	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		2871.00000	2845	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.74600	8.75600		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		331.00000	330	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1541.00000	1515	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		197.00000	195	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2010.00000	1984	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		110.00000	108	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2531.00000	2505	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.67700	8.68700		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1271.00000	1279	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		593.00000	579	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.17300	8.18300		6.00	216.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		1107.00000	1099	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		651.00000	576	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2316.00000	2346	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		179.00000	141	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		3822.00000	3879	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		32.00000	21	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		85.00000	72	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		3081.00000	3000	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		12.00000	8	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4780.00000	4708	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		12.00000	8	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4780.00000	4708	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		6572.00000	6503	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.10300	8.11300		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		938.00000	938	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3381.00000	3315	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		522.00000	519	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4682.00000	4613	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		265.00000	262	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6172.00000	6102	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.04600	8.05600		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3817.00000	3851	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		974.00000	943	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		4988.00000	5030	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		581.00000	558	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.93400	7.94400		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		137.00000	115	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5431.00000	5293	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		18.00000	13	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		8442.00000	8321	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1.00000	1	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		11668.00000	11551	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.87400	7.88400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2423.00000	2436	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3987.00000	3884	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1406.00000	1407	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5967.00000	5853	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		738.00000	734	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8402.00000	8282	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.82500	7.83500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4795.00000	4838	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2909.00000	2836	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.22800	9.23200		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		20.00000	16	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		611.00000	603	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		4.00000	3	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		905.00000	899	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		1212.00000	1206	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.92800	8.93700		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		309.00000	308	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		494.00000	484	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		216.00000	215	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		648.00000	638	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		145.00000	144	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		825.00000	815	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.71800	8.73300		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		474.00000	478	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		266.00000	259	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.21600	8.21600		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		68.00000	53	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2628.00000	2613	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		10.00000	7	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		3977.00000	3973	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		5398.00000	5397	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.12300	8.12300		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		749.00000	733	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2745.00000	2728	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		420.00000	408	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		3781.00000	3768	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		216.00000	207	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4963.00000	4954	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.04500	8.04500		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3083.00000	3073	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		763.00000	753	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.10100	8.11100		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		21.00000	16	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		4251.00000	4179	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.02600	8.03600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		608.00000	606	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4260.00000	4192	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.96200	7.97200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3107.00000	3136	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1298.00000	1261	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.07100	8.08100		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		122.00000	101	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4438.00000	4345	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.00000	8.01000		11.05	0.00	380.00
R204 On 07/02/2008 Bond Future	7.50	Call		1193.00000	1187	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4935.00000	4857	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.94100	7.95100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3434.00000	3466	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1340.00000	1301	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.21300	8.22300		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		47.00000	39	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2290.00000	2236	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.11000	8.12000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		611.00000	612	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2312.00000	2267	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.02700	8.03700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1984.00000	2001	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1046.00000	1018	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.03200	8.04200		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		32.00000	25	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		4140.00000	4059	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.96300	7.97300		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		654.00000	654	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4205.00000	4132	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.90900	7.91900		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		3662.00000	3696	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1291.00000	1252	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.59600	7.60600		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		6510.00000	6404	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.54200	7.55200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		671.00000	670	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6602.00000	6499	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.49800	7.50800		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4656.00000	4698	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2233.00000	2173	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			256.80400	256.58300		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			263.71600	263.48900		0.00	0.00	0.00
Total for Derivatives:							1,422.00	61,931.00

Grand Total: **1,422.00** **61,931.00**