



Daily MTM Report

Daily summary for 10/10/2007

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			7.95500	7.95500			0.00	0.00
R196 On 28/02/2009 Bond			9.28500	9.29500			0.00	0.00
R201 On 21/12/2014 Bond			8.24000	8.24000			0.00	0.00
R203 On 15/09/2017 Bond			8.11500	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			8.24000	8.25000			0.00	0.00
R207 On 15/01/2020 Bond			8.05500	8.05500			0.00	0.00
R209 On 31/03/2036 Bond			7.62500	7.62500			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			6.92510	6.91610		0.00	170.00	24,838.00
\$ / R On 17/03/2008 Currency Future			7.01900	7.01190		0.00	3.00	15,144.00
\$ / R On 13/06/2008 Currency Future			7.11670	7.11070		0.00	0.00	0.00
£ / R On 14/12/2007 Currency Future			14.12760	14.03690		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.28280	14.19770		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.44290	14.36150		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.82280	9.75580		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.96780	9.90230		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.11660	10.05210		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			258.80400	258.94900		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call		50356.00000	48908	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		866.00000	868	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			265.95400	266.11100		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		122777.00000	121255	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1667.00000	1715	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			272.28800	272.45100		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		88019.00000	86684	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		13509.00000	13804	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			279.77100	279.97000		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		156571.00000	154762	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		6871.00000	7052	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			286.82800	287.05400		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		224380.00000	222232	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		3840.00000	3952	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.06800	111.11300		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			114.05600	114.10300		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			259.76400	259.88750		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call		221.00000	167	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put		51346.00000	52527	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			266.75300	266.88150		3.89	0.00	4.00
GOVI On 07/02/2008 jGovi	265.00	Call		34345.00000	33449	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		15530.00000	15919	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			273.49000	273.62100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		105402.00000	104248	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		9192.00000	9348	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.58100	283.52500		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.41600	291.36700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.81700	9.84000		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.20700	9.24000		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.38400	8.41900		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.29100	9.31800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.06400	9.09600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.98700	9.01500		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.88800	8.91500		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.31700	10.30400		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.30400	10.31400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		7352.00000	7326	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			10.30000	10.34000		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15246.00000	15168	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		8309.00000	8285	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.26200	10.28900		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		15031.00000	14957	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		14937.00000	14939	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.12000	10.15700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		18062.00000	17988	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		18288.00000	18304	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.84900	9.89800		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20306.00000	20222	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		21162.00000	21197	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			9.92100	9.95200		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		17622.00000	17075	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		479.00000	484	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.77000	9.80100		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19964.00000	19547	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		5644.00000	5776	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.61100	9.63800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		12674.00000	12421	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17629.00000	17872	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.32900	9.35200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		14689.00000	13856	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		836.00000	901	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.23300	9.25800		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		17231.00000	16571	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		7050.00000	7371	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.14600	9.17100		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		10002.00000	9598	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		21533.00000	22132	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.93600	8.96700		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		4013.00000	3105	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		6157.00000	7265	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.85800	8.89000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		8298.00000	7452	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		15457.00000	16704	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.78600	8.81600		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		10341.00000	9568	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		20973.00000	22185	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.62400	9.62700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.91400	9.91600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.20200	10.20100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.05200	10.05000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.24700	10.24500		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.38000	10.38000		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			254.99600	255.11900		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			261.85600	261.98500		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.82400	8.83400		2.93	300.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call		11.00000	10	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1546.00000	1519	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Call		1.00000	1	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.00	Put		2201.00000	2175	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		321.00000	324	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1530.00000	1510	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		189.00000	191	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2002.00000	1980	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		104.00000	105	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2525.00000	2502	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		1263.00000	1275	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		585.00000	575	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.17300	8.17300		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		1083.00000	1066	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		559.00000	542	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2337.00000	2328	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		131.00000	122	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		3877.00000	3874	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		18.00000	16	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		66.00000	60	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		2994.00000	2988	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		7.00000	6	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4707.00000	4706	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Call		7.00000	6	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.50	Put		4707.00000	4706	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		6503.00000	6503	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.10300	8.10300		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		932.00000	925	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3308.00000	3301	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		513.00000	508	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4607.00000	4602	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		258.00000	254	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6099.00000	6095	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.04600	8.04600		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3846.00000	3842	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		939.00000	934	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5027.00000	5023	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		554.00000	551	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			7.93400	7.93400		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		105.00000	95	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		5283.00000	5273	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		11.00000	9	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.25	Put		8319.00000	8317	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Call		1.00000	0	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.00	Put		11551.00000	11551	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.87400	7.87400		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2423.00000	2411	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3871.00000	3859	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1396.00000	1385	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5842.00000	5831	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		725.00000	717	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8274.00000	8266	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.82500	7.82500		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4829.00000	4820	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2827.00000	2818	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.25000	9.24100		1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Call		13.00000	11	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.75	Put		616.00000	625	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Call		2.00000	2	1.60	0.00	0.00
R196 On 01/11/2007 Bond Future	8.50	Put		914.00000	924	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		1222.00000	1233	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			8.89800	8.94800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		299.00000	318	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		494.00000	464	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		207.00000	222	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		650.00000	615	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		138.00000	148	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		828.00000	790	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.56400	8.74200		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		466.00000	551	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		266.00000	212	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		48.00000	44	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2608.00000	2604	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Call		6.00000	5	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.50	Put		3972.00000	3971	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		5397.00000	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		728.00000	722	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2723.00000	2717	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		403.00000	399	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		3763.00000	3759	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		204.00000	201	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4951.00000	4948	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		3069.00000	3066	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		749.00000	746	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.10100	8.10100		7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Call		14.00000	12	7.64	0.00	0.00
R203 On 01/11/2007 Bond Future	7.50	Put		4177.00000	4175	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.02600	8.02600		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		600.00000	594	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4186.00000	4180	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.96200	7.96200		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3131.00000	3127	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1256.00000	1251	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.07100	8.07100		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		93.00000	84	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4336.00000	4327	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.00000	8.00000		11.05	0.00	380.00
R204 On 07/02/2008 Bond Future	7.50	Call		1178.00000	1169	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4848.00000	4838	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.94100	7.94100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3461.00000	3456	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1296.00000	1291	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.22300	8.22300		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		33.00000	29	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2276.00000	2273	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.12000	8.12000		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		593.00000	589	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2294.00000	2289	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.03700	8.03700		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1970.00000	1967	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1032.00000	1029	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.03200	8.03200		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		22.00000	19	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		4056.00000	4054	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.96300	7.96300		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		648.00000	642	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4126.00000	4120	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.90900	7.90900		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		3691.00000	3686	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1247.00000	1242	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.60600	7.60600		12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Call		9.00000	8	12.56	0.00	0.00
R209 On 01/11/2007 Bond Future	7.00	Put		6502.00000	6501	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.55200	7.55200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		643.00000	636	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6574.00000	6567	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.50800	7.50800		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4625.00000	4618	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2202.00000	2195	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			256.64700	256.76900		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			263.55200	263.67900		0.00	0.00	0.00
Total for Derivatives:							473.00	65,637.00
Grand Total:							473.00	65,637.00