

Daily MTM Report

Daily summary for 19/10/2007

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			8.91000	8.92000			0.00	0.00
R157 On 15/09/2015 Bond			8.27000	8.28000			0.00	0.00
R186 On 21/12/2026 Bond			8.05000	8.06000			0.00	0.00
R196 On 28/02/2009 Bond			9.54000	9.55000			0.00	0.00
R201 On 21/12/2014 Bond			8.32000	8.32500			0.00	0.00
R203 On 15/09/2017 Bond			8.20000	8.20500			0.00	0.00
R204 On 21/12/2018 Bond			8.18500	8.19000			0.00	0.00
R206 On 15/01/2014 Bond			8.32000	8.33000			0.00	0.00
R207 On 15/01/2020 Bond			8.14500	8.14500			0.00	0.00
R209 On 31/03/2036 Bond			7.75500	7.75500			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			6.88160		6.87530		0.00	5.00	24,775.00
\$ / R On 17/03/2008 Currency Future			6.98320		6.97630		0.00	5.00	17,347.00
\$ / R On 13/06/2008 Currency Future			7.08990		7.08150		0.00	0.00	1,006.00
£ / R On 14/12/2007 Currency Future			14.06020		14.04540		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			14.22490		14.21230		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.39640		14.38430		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.81830		9.83000		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.97030		9.98300		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			10.12470		10.13670		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			257.51000		257.41300		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call			35125.00000	35884	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			995.00000	784	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			264.73400		264.81000		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			110182.00000	109430	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			2082.00000	2090	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			271.21900		271.29700		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			78544.00000	77883	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			15574.00000	15693	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			278.85600		278.93600		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			147056.00000	146311	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7696.00000	7751	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			285.98200		286.06400		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			214883.00000	214092	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4243.00000	4272	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			110.67800		110.63600		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.69300		113.65000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			258.59700		258.48300		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			3.00000	2	3.89	0.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Put			65173.00000	64032	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			265.64300		265.52500		3.89	1.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call			25524.00000	26066	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		20274.00000	19636	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.37800	272.25600		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		93618.00000	94532	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		11058.00000	10752	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			283.83900	283.92000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			291.92000	292.00500		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.91300	9.90900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.20500	9.24500		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.42900	8.44400		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.28500	9.32500		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			9.06300	9.09500		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.99100	9.02100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.90500	8.93400		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.62500	10.61700		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.64200	10.61600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8134.00000	8202	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			10.63800	10.62700		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		15243.00000	15208	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7608.00000	7553	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.52000	10.50700		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14978.00000	14958	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		14324.00000	14269	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.24400	10.25800		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17910.00000	17863	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		17891.00000	17878	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.99200	10.01200		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20202.00000	20152	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20781.00000	20779	0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.09300	10.09600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		19771.00000	19701	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		76.00000	60	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.89200	9.89600		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		20764.00000	20672	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		4770.00000	4749	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.68200	9.68500		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		12720.00000	12659	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16830.00000	16823	0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.35100	9.37200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		14897.00000	14085	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		283.00000	293	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.23000	9.25400		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		16719.00000	16077	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		6705.00000	7007	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.12000	9.14500		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		9306.00000	8918	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		21873.00000	22480	0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.93900	8.97100		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		3041.00000	2117	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		4923.00000	6079	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.84900	8.88300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		7697.00000	6824	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		15312.00000	16663	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.76600	8.80100		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		9647.00000	8786	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		21280.00000	22728	0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.69400	9.69700		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.06100	10.06600		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.40500	10.41100		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.18600	10.19000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.41600	10.42000		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.58200	10.58700		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			252.99100	253.00700		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			259.88400	259.90000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.89000	8.90000		2.93	0.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call		1.00000	1	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put		1707.00000	1681	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		2372.00000	2346	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		3042.00000	3016	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.76000	8.77000		2.93	0.00	6,220.00
R153 On 07/02/2008 Bond Future	8.25	Call		288.00000	291	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		164.00000	166	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2010.00000	1988	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		87.00000	88	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2541.00000	2518	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.63300	8.64300		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1305.00000	1317	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		531.00000	522	2.66	0.00	0.00
R157 On 01/11/2007 Bond Future			8.25300	8.26300		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call		575.00000	585	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put		663.00000	606	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		1713.00000	1759	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		120.00000	98	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		3255.00000	3320	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Put		9.00000	6	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		7.00000	6	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		3547.00000	3478	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		5312.00000	5244	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		5312.00000	5244	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		7115.00000	7047	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.15700	8.16700		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		746.00000	757	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3547.00000	3492	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		389.00000	395	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4908.00000	4847	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		183.00000	186	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6449.00000	6385	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			8.07400	8.08400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		3631.00000	3672	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		970.00000	947	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		4796.00000	4844	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		570.00000	554	5.32	0.00	0.00
R186 On 01/11/2007 Bond Future			8.03500	8.04500		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		8.00000	6	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		6460.00000	6345	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		9583.00000	9468	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		12825.00000	12711	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.96000	7.97000		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1860.00000	1891	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4413.00000	4329	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1005.00000	1023	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6555.00000	6458	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		484.00000	492	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		9137.00000	9031	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.89600	7.90600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4207.00000	4262	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3137.00000	3078	9.69	0.00	0.00
R196 On 01/11/2007 Bond Future			9.51100	9.51900		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		942.00000	932	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		1251.00000	1241	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		1561.00000	1551	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.19900	9.21200		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		189.00000	192	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		644.00000	634	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		123.00000	125	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		825.00000	814	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		76.00000	77	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1026.00000	1015	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.96600	8.97400		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		359.00000	361	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		339.00000	335	1.16	0.00	0.00
R201 On 01/11/2007 Bond Future			8.29800	8.30800		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		5.00000	4	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		3061.00000	3006	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		4463.00000	4409	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		5893.00000	5839	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.17600	8.18600		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		583.00000	592	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2911.00000	2867	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		306.00000	311	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		3999.00000	3951	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		146.00000	148	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5225.00000	5174	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			8.07100	8.08100		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2905.00000	2938	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		771.00000	753	5.23	0.00	0.00
R203 On 01/11/2007 Bond Future			8.18200	8.19200		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		4775.00000	4708	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			8.08400	8.09400		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		455.00000	462	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4493.00000	4434	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.99900	8.00900		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2890.00000	2927	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1324.00000	1295	6.73	0.00	0.00
R204 On 01/11/2007 Bond Future			8.16300	8.17300		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		11.00000	9	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		4988.00000	4914	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			8.07100	8.08100		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		935.00000	944	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5183.00000	5121	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.99300	8.00300		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3130.00000	3170	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1405.00000	1374	7.21	0.00	0.00
R206 On 01/11/2007 Bond Future			8.29500	8.30500		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		3.00000	2	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2629.00000	2582	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.16100	8.17100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		487.00000	494	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2419.00000	2382	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.04800	8.05800		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1883.00000	1906	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1038.00000	1017	4.88	0.00	0.00
R207 On 01/11/2007 Bond Future			8.12300	8.13300		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		1.00000	1	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		4776.00000	4703	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			8.03600	8.04600		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		465.00000	474	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4549.00000	4485	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.96500	7.97500		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		3327.00000	3369	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1363.00000	1332	7.86	0.00	0.00
R209 On 01/11/2007 Bond Future			7.73800	7.73800		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		7808.00000	7808	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.67200	7.67200		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		390.00000	384	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7528.00000	7523	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.61700	7.61700		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3882.00000	3874	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2564.00000	2556	12.88	0.00	0.00
TRT1 On 01/11/2007 Index Future			255.47100	255.36100		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			262.43100	262.31800		0.00	0.00	0.00
Total for Derivatives:							11.00	71,735.00
Grand Total:							11.00	71,735.00