



# Daily MTM Report

Daily summary for 09/10/2007

| Contract Details        | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <b><u>i-Bonds</u></b>   |        |              |           |                 |                      |            |              |               |
| R153 On 31/08/2010 Bond |        |              | 8.85000   | 8.84000         |                      |            | 0.00         | 0.00          |
| R157 On 15/09/2015 Bond |        |              | 8.19500   | 8.19000         |                      |            | 0.00         | 0.00          |
| R186 On 21/12/2026 Bond |        |              | 7.95500   | 7.94500         |                      |            | 0.00         | 0.00          |
| R196 On 28/02/2009 Bond |        |              | 9.29500   | 9.28500         |                      |            | 0.00         | 0.00          |
| R201 On 21/12/2014 Bond |        |              | 8.24000   | 8.23500         |                      |            | 0.00         | 0.00          |
| R203 On 15/09/2017 Bond |        |              | 8.12500   | 8.12000         |                      |            | 0.00         | 0.00          |
| R204 On 21/12/2018 Bond |        |              | 8.10000   | 8.09500         |                      |            | 0.00         | 0.00          |
| R206 On 15/01/2014 Bond |        |              | 8.25000   | 8.23500         |                      |            | 0.00         | 0.00          |
| R207 On 15/01/2020 Bond |        |              | 8.05500   | 8.05000         |                      |            | 0.00         | 0.00          |
| R209 On 31/03/2036 Bond |        |              | 7.62500   | 7.61500         |                      |            | 0.00         | 0.00          |

| Contract Details          | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|--------------|---------------|
| <b>Total for j-Bonds:</b> |        |              |     |       |                 |                      |            | <b>0.00</b>  | <b>0.00</b>   |

## Derivatives

|                                      |        |      |           |  |              |        |      |          |           |
|--------------------------------------|--------|------|-----------|--|--------------|--------|------|----------|-----------|
| \$ / R On 14/12/2007 Currency Future |        |      | 6.91610   |  | 6.92760      |        | 0.00 | 20.00    | 24,681.00 |
| \$ / R On 17/03/2008 Currency Future |        |      | 7.01190   |  | 7.02280      |        | 0.00 | 3,013.00 | 15,144.00 |
| \$ / R On 13/06/2008 Currency Future |        |      | 7.11070   |  | 7.12210      |        | 0.00 | 0.00     | 0.00      |
| £ / R On 14/12/2007 Currency Future  |        |      | 14.03690  |  | 14.09070     |        | 0.00 | 0.00     | 0.00      |
| £ / R On 17/03/2008 Currency Future  |        |      | 14.19770  |  | 14.25050     |        | 0.00 | 0.00     | 0.00      |
| £ / R On 13/06/2008 Currency Future  |        |      | 14.36150  |  | 14.41600     |        | 0.00 | 0.00     | 0.00      |
| € / R On 14/12/2007 Currency Future  |        |      | 9.75580   |  | 9.75800      |        | 0.00 | 0.00     | 0.00      |
| € / R On 17/03/2008 Currency Future  |        |      | 9.90230   |  | 9.90320      |        | 0.00 | 0.00     | 0.00      |
| € / R On 13/06/2008 Currency Future  |        |      | 10.05210  |  | 10.05290     |        | 0.00 | 0.00     | 0.00      |
| ALBI On 01/11/2007 Index Future      |        |      | 258.94900 |  | 259.06400    |        | 0.00 | 0.00     | 166.00    |
| ALBI On 01/11/2007 Index Future      | 254.00 | Call |           |  | 51520.00000  | 50356  | 0.00 | 0.00     | 0.00      |
| ALBI On 01/11/2007 Index Future      | 254.00 | Put  |           |  | 880.00000    | 866    | 0.00 | 0.00     | 0.00      |
| ALBI On 07/02/2008 Index Future      |        |      | 266.11100 |  | 266.23000    |        | 0.00 | 0.00     | 0.00      |
| ALBI On 07/02/2008 Index Future      | 254.00 | Call |           |  | 123940.00000 | 122777 | 0.00 | 0.00     | 0.00      |
| ALBI On 07/02/2008 Index Future      | 254.00 | Put  |           |  | 1640.00000   | 1667   | 0.00 | 0.00     | 0.00      |
| ALBI On 02/05/2008 Index Future      |        |      | 272.45100 |  | 272.58100    |        | 0.00 | 0.00     | 0.00      |
| ALBI On 02/05/2008 Index Future      | 265.00 | Call |           |  | 89104.00000  | 88019  | 0.00 | 0.00     | 0.00      |
| ALBI On 02/05/2008 Index Future      | 265.00 | Put  |           |  | 13294.00000  | 13509  | 0.00 | 0.00     | 0.00      |
| ALBI On 07/08/2008 Index Future      |        |      | 279.97000 |  | 280.10700    |        | 0.00 | 0.00     | 0.00      |
| ALBI On 07/08/2008 Index Future      | 265.00 | Call |           |  | 157832.00000 | 156571 | 0.00 | 0.00     | 0.00      |
| ALBI On 07/08/2008 Index Future      | 265.00 | Put  |           |  | 6762.00000   | 6871   | 0.00 | 0.00     | 0.00      |
| ALBI On 06/11/2008 Index Future      |        |      | 287.05400 |  | 287.18500    |        | 0.00 | 0.00     | 0.00      |
| ALBI On 06/11/2008 Index Future      | 265.00 | Call |           |  | 225636.00000 | 224380 | 0.00 | 0.00     | 0.00      |
| ALBI On 06/11/2008 Index Future      | 265.00 | Put  |           |  | 3786.00000   | 3840   | 0.00 | 0.00     | 0.00      |
| CRD1 On 01/11/2007 Index Future      |        |      | 111.11300 |  | 111.12800    |        | 0.00 | 0.00     | 8.00      |
| CRD1 On 07/02/2008 Index Future      |        |      | 114.10300 |  | 114.11900    |        | 0.00 | 0.00     | 0.00      |
| GOVI On 01/11/2007 jGovi             |        |      | 259.88750 |  | 259.92100    |        | 3.89 | 0.00     | 60.00     |
| GOVI On 01/11/2007 jGovi             | 265.00 | Call |           |  | 261.00000    | 221    | 3.89 | 0.00     | 0.00      |
| GOVI On 01/11/2007 jGovi             | 265.00 | Put  |           |  | 51051.00000  | 51346  | 3.89 | 0.00     | 0.00      |
| GOVI On 07/02/2008 jGovi             |        |      | 266.88150 |  | 266.91700    |        | 3.89 | 0.00     | 4.00      |
| GOVI On 07/02/2008 jGovi             | 265.00 | Call |           |  | 34662.00000  | 34345  | 3.89 | 0.00     | 0.00      |

| Contract Details                | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| GOVI On 07/02/2008 jGovi        | 265.00 | Put          |           | 15492.00000     | 15530                | 3.89       | 0.00         | 0.00          |
| GOVI On 02/05/2008 jGovi        |        |              | 273.62100 | 273.65700       |                      | 0.00       | 0.00         | 0.00          |
| GOVI On 02/05/2008 jGovi        | 264.00 | Call         |           | 105764.00000    | 105402               | 0.00       | 0.00         | 0.00          |
| GOVI On 02/05/2008 jGovi        | 264.00 | Put          |           | 9194.00000      | 9192                 | 0.00       | 0.00         | 0.00          |
| ILBI On 01/11/2007 Index Future |        |              | 283.52500 | 283.49300       |                      | 0.00       | 0.00         | 0.00          |
| ILBI On 07/02/2008 Index Future |        |              | 291.36700 | 291.33500       |                      | 0.00       | 0.00         | 0.00          |
| J153 On 31/08/2010 jSwap        |        |              | 9.84000   | 9.83300         |                      | 0.00       | 0.00         | 0.00          |
| J157 On 15/09/2015 jSwap        |        |              | 9.24000   | 9.24800         |                      | 0.00       | 0.00         | 0.00          |
| J186 On 21/12/2026 jSwap        |        |              | 8.41900   | 8.40300         |                      | 0.00       | 0.00         | 0.00          |
| J201 On 22/12/2014 jSwap        |        |              | 9.31800   | 9.32300         |                      | 0.00       | 0.00         | 0.00          |
| J203 On 15/09/2017 jSwap        |        |              | 9.09600   | 9.10400         |                      | 0.00       | 0.00         | 0.00          |
| J204 On 21/12/2018 jSwap        |        |              | 9.01500   | 9.02200         |                      | 0.00       | 0.00         | 0.00          |
| J207 On 15/01/2020 jSwap        |        |              | 8.91500   | 8.92100         |                      | 0.00       | 0.00         | 0.00          |
| JBAR On 21/12/2005 jBar         |        |              | 10.30400  | 10.31700        |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra         |        |              | 10.31400  | 10.31600        |                      | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra         | 7.50   | Call         |           | 7357.00000      | 7352                 | 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         |        |              | 10.34000  | 10.35000        |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra         | 7.50   | Call         |           | 15309.00000     | 15246                | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra         | 7.50   | Put          |           | 8343.00000      | 8309                 | 0.00       | 0.00         | 0.00          |
| JFRA On 02/05/2008 jFra         |        |              | 10.28900  | 10.29600        |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 02/05/2008 jFra         | 10.25  | Call         |           | 15076.00000     | 15031                | 0.00       | 0.00         | 0.00          |
| JFRA On 02/05/2008 jFra         | 10.25  | Put          |           | 14965.00000     | 14937                | 0.00       | 0.00         | 0.00          |
| JFRA On 07/08/2008 jFra         |        |              | 10.15700  | 10.14100        |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 07/08/2008 jFra         | 10.25  | Call         |           | 18073.00000     | 18062                | 0.00       | 0.00         | 0.00          |
| JFRA On 07/08/2008 jFra         | 10.25  | Put          |           | 18338.00000     | 18288                | 0.00       | 0.00         | 0.00          |
| JFRA On 06/11/2008 jFra         |        |              | 9.89800   | 9.94300         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 06/11/2008 jFra         | 10.25  | Call         |           | 20385.00000     | 20306                | 0.00       | 0.00         | 0.00          |
| JFRA On 06/11/2008 jFra         | 10.25  | Put          |           | 21132.00000     | 21162                | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote        |        |              | 9.95200   | 9.95700         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote        | 9.00   | Call         |           | 17746.00000     | 17622                | 0.00       | 0.00         | 0.00          |

| Contract Details                | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN02 On 01/11/2007 jNote        | 9.00   | Put          |           | 513.00000       | 479                  | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote        |        |              | 9.80100   | 9.80100         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote        | 9.00   | Call         |           | 20005.00000     | 19964                | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote        | 9.00   | Put          |           | 5686.00000      | 5644                 | 0.00       | 0.00         | 0.00          |
| JN02 On 02/05/2008 jNote        |        |              | 9.63800   | 9.63200         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 02/05/2008 jNote        | 10.00  | Call         |           | 12662.00000     | 12674                | 0.00       | 0.00         | 0.00          |
| JN02 On 02/05/2008 jNote        | 10.00  | Put          |           | 17727.00000     | 17629                | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote        |        |              | 9.35200   | 9.35000         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote        | 9.00   | Call         |           | 14680.00000     | 14689                | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote        | 9.00   | Put          |           | 906.00000       | 836                  | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote        |        |              | 9.25800   | 9.25700         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote        | 9.00   | Call         |           | 17250.00000     | 17231                | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote        | 9.00   | Put          |           | 7108.00000      | 7050                 | 0.00       | 0.00         | 0.00          |
| JN05 On 02/05/2008 jNote        |        |              | 9.17100   | 9.17000         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 02/05/2008 jNote        | 9.50   | Call         |           | 10021.00000     | 10002                | 0.00       | 0.00         | 0.00          |
| JN05 On 02/05/2008 jNote        | 9.50   | Put          |           | 21594.00000     | 21533                | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote        |        |              | 8.96700   | 8.97500         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote        | 9.00   | Call         |           | 4348.00000      | 4013                 | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote        | 9.00   | Put          |           | 5972.00000      | 6157                 | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote        |        |              | 8.89000   | 8.89800         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote        | 9.00   | Call         |           | 8553.00000      | 8298                 | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote        | 9.00   | Put          |           | 15190.00000     | 15457                | 0.00       | 0.00         | 0.00          |
| JN10 On 02/05/2008 jNote        |        |              | 8.81600   | 8.82400         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 02/05/2008 jNote        | 9.00   | Call         |           | 10578.00000     | 10341                | 0.00       | 0.00         | 0.00          |
| JN10 On 02/05/2008 jNote        | 9.00   | Put          |           | 20686.00000     | 20973                | 0.00       | 0.00         | 0.00          |
| JROD On 31/10/2007 jRod         |        |              | 9.62700   | 9.63300         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/11/2007 jRod         |        |              | 9.91600   | 9.93200         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/12/2007 jRod         |        |              | 10.20100  | 10.22300        |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/01/2008 jRod         |        |              | 10.05000  | 10.06200        |                      | 0.00       | 0.00         | 0.00          |
| JROD On 29/02/2008 jRod         |        |              | 10.24500  | 10.25400        |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/03/2008 jRod         |        |              | 10.38000  | 10.38600        |                      | 0.00       | 0.00         | 0.00          |
| OTH1 On 01/11/2007 Index Future |        |              | 255.11900 | 255.22200       |                      | 0.00       | 0.00         | 12.00         |
| OTH1 On 07/02/2008 Index Future |        |              | 261.98500 | 262.09100       |                      | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  |        |              | 8.83400   | 8.82400         |                      | 2.93       | 216.00       | 3,890.00      |
| R153 On 01/11/2007 Bond Future  | 8.25   | Call         |           | 13.00000        | 11                   | 2.93       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 8.25   | Put          |           | 1522.00000      | 1546                 | 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          |           | 2176.00000      | 2201                 | 2.93       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>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          |           | 2845.00000      | 2871                 | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future |        |              | 8.75600   | 8.74600         |                      | 2.93       | 0.00         | 6,220.00      |
| R153 On 07/02/2008 Bond Future | 8.25   | Call         |           | 330.00000       | 321                  | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 8.25   | Put          |           | 1515.00000      | 1530                 | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 8.00   | Call         |           | 195.00000       | 189                  | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 8.00   | Put          |           | 1984.00000      | 2002                 | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 7.75   | Call         |           | 108.00000       | 104                  | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 7.75   | Put          |           | 2505.00000      | 2525                 | 2.93       | 0.00         | 0.00          |
| R153 On 02/05/2008 Bond Future |        |              | 8.68700   | 8.67700         |                      | 2.66       | 0.00         | 0.00          |
| R153 On 02/05/2008 Bond Future | 9.00   | Call         |           | 1279.00000      | 1263                 | 2.66       | 0.00         | 0.00          |
| R153 On 02/05/2008 Bond Future | 9.00   | Put          |           | 579.00000       | 585                  | 2.66       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future |        |              | 8.17300   | 8.17300         |                      | 6.00       | 216.00       | 2,660.00      |
| R157 On 01/11/2007 Bond Future | 8.25   | Call         |           | 1099.00000      | 1083                 | 6.00       | 0.00         | 350.00        |
| R157 On 01/11/2007 Bond Future | 8.25   | Put          |           | 576.00000       | 559                  | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 8.50   | Call         |           | 2346.00000      | 2337                 | 6.00       | 0.00         | 75.00         |
| R157 On 01/11/2007 Bond Future | 8.50   | Put          |           | 141.00000       | 131                  | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 8.75   | Call         |           | 3879.00000      | 3877                 | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 8.75   | Put          |           | 21.00000        | 18                   | 6.00       | 0.00         | 50.00         |
| R157 On 01/11/2007 Bond Future | 7.75   | Call         |           | 72.00000        | 66                   | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.75   | Put          |           | 3000.00000      | 2994                 | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Call         |           | 8.00000         | 7                    | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Put          |           | 4708.00000      | 4707                 | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Call         |           | 8.00000         | 7                    | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Put          |           | 4708.00000      | 4707                 | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.25   | Call         |           | 1.00000         | 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         |           | 938.00000       | 932                  | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.75   | Put          |           | 3315.00000      | 3308                 | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.50   | Call         |           | 519.00000       | 513                  | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.50   | Put          |           | 4613.00000      | 4607                 | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.25   | Call         |           | 262.00000       | 258                  | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.25   | Put          |           | 6102.00000      | 6099                 | 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         |           | 3851.00000      | 3846                 | 5.32       | 0.00         | 0.00          |
| R157 On 02/05/2008 Bond Future | 8.50   | Put          |           | 943.00000       | 939                  | 5.32       | 0.00         | 0.00          |
| R157 On 02/05/2008 Bond Future | 8.75   | Call         |           | 5030.00000      | 5027                 | 5.32       | 0.00         | 0.00          |
| R157 On 02/05/2008 Bond Future | 8.75   | Put          |           | 558.00000       | 554                  | 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         |           | 115.00000       | 105                  | 10.54      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.50   | Put          |           | 5293.00000      | 5283                 | 10.54      | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 01/11/2007 Bond Future | 7.25   | Call         |           | 13.00000        | 11                   | 10.54      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.25   | Put          |           | 8321.00000      | 8319                 | 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          |           | 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         |           | 2436.00000      | 2423                 | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.75   | Put          |           | 3884.00000      | 3871                 | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.50   | Call         |           | 1407.00000      | 1396                 | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.50   | Put          |           | 5853.00000      | 5842                 | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.25   | Call         |           | 734.00000       | 725                  | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.25   | Put          |           | 8282.00000      | 8274                 | 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         |           | 4838.00000      | 4829                 | 9.69       | 0.00         | 0.00          |
| R186 On 02/05/2008 Bond Future | 8.00   | Put          |           | 2836.00000      | 2827                 | 9.69       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future |        |              | 9.24100   | 9.22800         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.75   | Call         |           | 16.00000        | 13                   | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.75   | Put          |           | 603.00000       | 616                  | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.50   | Call         |           | 3.00000         | 2                    | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.50   | Put          |           | 899.00000       | 914                  | 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          |           | 1206.00000      | 1222                 | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future |        |              | 8.94800   | 8.92800         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.75   | Call         |           | 308.00000       | 299                  | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.75   | Put          |           | 484.00000       | 494                  | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.50   | Call         |           | 215.00000       | 207                  | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.50   | Put          |           | 638.00000       | 650                  | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.25   | Call         |           | 144.00000       | 138                  | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.25   | Put          |           | 815.00000       | 828                  | 1.60       | 0.00         | 0.00          |
| R196 On 02/05/2008 Bond Future |        |              | 8.74200   | 8.71800         |                      | 1.16       | 0.00         | 0.00          |
| R196 On 02/05/2008 Bond Future | 9.00   | Call         |           | 478.00000       | 466                  | 1.16       | 0.00         | 0.00          |
| R196 On 02/05/2008 Bond Future | 9.00   | Put          |           | 259.00000       | 266                  | 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         |           | 53.00000        | 48                   | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.75   | Put          |           | 2613.00000      | 2608                 | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.50   | Call         |           | 7.00000         | 6                    | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.50   | Put          |           | 3973.00000      | 3972                 | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.25   | Call         |           | 1.00000         | 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         |           | 733.00000       | 728                  | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.75   | Put          |           | 2728.00000      | 2723                 | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.50   | Call         |           | 408.00000       | 403                  | 6.28       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 07/02/2008 Bond Future | 7.50   | Put          |           | 3768.00000      | 3763                 | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.25   | Call         |           | 207.00000       | 204                  | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.25   | Put          |           | 4954.00000      | 4951                 | 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         |           | 3073.00000      | 3069                 | 5.23       | 0.00         | 0.00          |
| R201 On 02/05/2008 Bond Future | 8.50   | Put          |           | 753.00000       | 749                  | 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         |           | 16.00000        | 14                   | 7.64       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future | 7.50   | Put          |           | 4179.00000      | 4177                 | 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         |           | 606.00000       | 600                  | 7.64       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future | 7.50   | Put          |           | 4192.00000      | 4186                 | 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         |           | 3136.00000      | 3131                 | 6.73       | 0.00         | 0.00          |
| R203 On 02/05/2008 Bond Future | 8.25   | Put          |           | 1261.00000      | 1256                 | 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         |           | 101.00000       | 93                   | 11.05      | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future | 7.50   | Put          |           | 4345.00000      | 4336                 | 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         |           | 1187.00000      | 1178                 | 11.05      | 0.00         | 0.00          |
| R204 On 07/02/2008 Bond Future | 7.50   | Put          |           | 4857.00000      | 4848                 | 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         |           | 3466.00000      | 3461                 | 7.21       | 0.00         | 0.00          |
| R204 On 02/05/2008 Bond Future | 8.25   | Put          |           | 1301.00000      | 1296                 | 7.21       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future |        |              | 8.22300   | 8.21300         |                      | 5.59       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future | 7.75   | Call         |           | 39.00000        | 33                   | 5.59       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future | 7.75   | Put          |           | 2236.00000      | 2276                 | 5.59       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future |        |              | 8.12000   | 8.11000         |                      | 5.59       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future | 7.75   | Call         |           | 612.00000       | 593                  | 5.59       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future | 7.75   | Put          |           | 2267.00000      | 2294                 | 5.59       | 0.00         | 0.00          |
| R206 On 02/05/2008 Bond Future |        |              | 8.03700   | 8.02700         |                      | 4.88       | 0.00         | 0.00          |
| R206 On 02/05/2008 Bond Future | 8.25   | Call         |           | 2001.00000      | 1970                 | 4.88       | 0.00         | 0.00          |
| R206 On 02/05/2008 Bond Future | 8.25   | Put          |           | 1018.00000      | 1032                 | 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         |           | 25.00000        | 22                   | 8.52       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future | 7.50   | Put          |           | 4059.00000      | 4056                 | 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         |           | 654.00000       | 648                  | 8.55       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future | 7.50   | Put          |           | 4132.00000      | 4126                 | 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/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value    | Open Interest    |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-----------------|------------------|
| R207 On 02/05/2008 Bond Future  | 8.25   | Call         |           | 3696.00000      | 3691                 | 7.86       | 0.00            | 0.00             |
| R207 On 02/05/2008 Bond Future  | 8.25   | Put          |           | 1252.00000      | 1247                 | 7.86       | 0.00            | 0.00             |
| R209 On 01/11/2007 Bond Future  |        |              | 7.60600   | 7.59600         |                      | 12.56      | 0.00            | 0.00             |
| R209 On 01/11/2007 Bond Future  | 7.00   | Call         |           | 12.00000        | 9                    | 12.56      | 0.00            | 0.00             |
| R209 On 01/11/2007 Bond Future  | 7.00   | Put          |           | 6404.00000      | 6502                 | 12.56      | 0.00            | 0.00             |
| R209 On 07/02/2008 Bond Future  |        |              | 7.55200   | 7.54200         |                      | 12.56      | 0.00            | 6,590.00         |
| R209 On 07/02/2008 Bond Future  | 7.00   | Call         |           | 670.00000       | 643                  | 12.56      | 0.00            | 0.00             |
| R209 On 07/02/2008 Bond Future  | 7.00   | Put          |           | 6499.00000      | 6574                 | 12.56      | 0.00            | 0.00             |
| R209 On 02/05/2008 Bond Future  |        |              | 7.50800   | 7.49800         |                      | 12.88      | 0.00            | 0.00             |
| R209 On 02/05/2008 Bond Future  | 7.75   | Call         |           | 4698.00000      | 4625                 | 12.88      | 0.00            | 0.00             |
| R209 On 02/05/2008 Bond Future  | 7.75   | Put          |           | 2173.00000      | 2202                 | 12.88      | 0.00            | 0.00             |
| TRT1 On 01/11/2007 Index Future |        |              | 256.76900 | 256.80400       |                      | 0.00       | 0.00            | 400.00           |
| TRT1 On 07/02/2008 Index Future |        |              | 263.67900 | 263.71600       |                      | 0.00       | 0.00            | 0.00             |
| <b>Total for Derivatives:</b>   |        |              |           |                 |                      |            | <b>3,465.00</b> | <b>65,180.00</b> |

**Grand Total:** **3,465.00** **65,180.00**