

Daily MTM Report

Daily summary for 29/10/2007

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			8.77000	8.78000			0.00	0.00
R157 On 15/09/2015 Bond			8.09000	8.12000			0.00	0.00
R186 On 21/12/2026 Bond			7.85000	7.88000			0.00	0.00
R196 On 28/02/2009 Bond			9.57500	9.55500			0.00	0.00
R201 On 21/12/2014 Bond			8.17000	8.19500			0.00	0.00
R203 On 15/09/2017 Bond			8.02000	8.04500			0.00	0.00
R204 On 21/12/2018 Bond			8.01500	8.03500			0.00	0.00
R206 On 15/01/2014 Bond			8.17000	8.19500			0.00	0.00
R207 On 15/01/2020 Bond			7.98000	8.01000			0.00	0.00
R209 On 31/03/2036 Bond			7.57000	7.73000			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			6.58800		6.54670		0.00	1,348.00	25,071.00
\$ / R On 17/03/2008 Currency Future			6.68720		6.64620		0.00	141.00	20,058.00
\$ / R On 13/06/2008 Currency Future			6.79180		6.75020		0.00	215.00	2,490.00
£ / R On 14/12/2007 Currency Future			13.54550		13.41090		0.00	0.00	0.00
£ / R On 17/03/2008 Currency Future			13.70690		13.57240		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			13.87620		13.74060		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.49460		9.42410		0.00	0.00	0.00
€ / R On 17/03/2008 Currency Future			9.64270		9.57230		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			9.79540		9.72320		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			259.73200		259.29200		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call			52923.00000	57320	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put			3.00000	0	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			267.25200		266.82900		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			129172.00000	133214	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			882.00000	694	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			273.78400		273.36300		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			94021.00000	97256	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			10391.00000	9416	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			281.49700		281.09000		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			166037.00000	169660	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			5137.00000	4690	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			288.65300		288.25700		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			235430.00000	239157	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2860.00000	2627	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.36000		111.21400		0.00	0.00	8.00
CRD1 On 07/02/2008 Index Future			113.44800		113.44800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			118.72300		0.00000		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			122.06800		0.00000		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			125.17100		0.00000		0.00	0.00	0.00
GOVI On 01/11/2007 jGovi			260.76800		260.34800		3.89	0.00	60.00
GOVI On 01/11/2007 jGovi	265.00	Call			1.00000	0	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 01/11/2007 jGovi	265.00	Put		46521.00000	42320	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.83800	267.44200		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		36380.00000	38821	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		11960.00000	10441	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			274.74100	274.22800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		109514.00000	113783	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		7234.00000	6373	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi			281.24800	0.00000		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		0.00000	93327	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		0.00000	20847	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			287.39400	0.00000		0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Call		0.00000	147113	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		0.00000	13173	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			259.74000	285.29000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			293.57600	293.56600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.81900	9.82400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.97200	9.00900		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.18100	8.23500		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.06800	9.10400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.81700	8.86100		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.75800	8.79900		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.67100	8.71200		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.70400	10.71300		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.74400	10.77300		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8541.00000	8465	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			10.64500	10.66400		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14887.00000	14706	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7205.00000	7079	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.49600	10.53300		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14715.00000	14553	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13987.00000	13920	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 07/08/2008 jFra			10.21600	10.24600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17651.00000	17522	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		17661.00000	17605	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			9.95300	9.94400		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19908.00000	19838	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20652.00000	20560	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			9.66000	0.00000		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		0.00000	22109	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		0.00000	22937	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.38100	0.00000		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.11300	0.00000		0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Call		0.00000	25514	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		0.00000	27676	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			8.83600	0.00000		0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.06300	10.07600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		19332.00000	19097	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		2.00000	0	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.81900	9.83400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19640.00000	19324	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		4750.00000	4695	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.57700	9.58700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		11646.00000	11457	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17525.00000	17515	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.31800	0.00000		0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.16200	9.19800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		8140.00000	6544	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		343.00000	161	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.02000	9.06100		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		11883.00000	10888	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9472.00000	10099	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			8.89400	8.93700		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		6390.00000	5831	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		27273.00000	28437	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			8.76200	0.00000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.69500	8.74000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		9.00000	0	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		17011.00000	19980	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.59500	8.64000		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2835.00000	2221	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		26479.00000	28867	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.50400	8.54900		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JN10 On 02/05/2008 jNote	9.00	Call			4553.00000	3863	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put			32963.00000	35305	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.40600		0.00000		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.68900		9.68900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.03200		10.04700		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.38900		10.41200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.19800		10.21000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.44900		10.45900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.63400		10.64200		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			255.55000		254.98000		0.00	0.00	12.00
OTH1 On 07/02/2008 Index Future			259.04900		259.04900		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			269.38800		0.00000		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			276.97800		0.00000		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			284.01900		0.00000		0.00	0.00	0.00
R153 On 01/11/2007 Bond Future			8.75900		8.76900		2.93	0.00	4,190.00
R153 On 01/11/2007 Bond Future	8.25	Call			0.00000	0	2.93	0.00	0.00
R153 On 01/11/2007 Bond Future	8.25	Put			1365.00000	1339	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			2031.00000	2005	2.93	0.00	0.00
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			2701.00000	2675	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.64500		8.65500		2.93	330.00	6,550.00
R153 On 07/02/2008 Bond Future	8.25	Call			341.00000	339	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put			1310.00000	1284	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call			195.00000	193	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put			1768.00000	1742	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call			104.00000	101	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put			2285.00000	2259	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.53400		8.54400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			1432.00000	1441	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			442.00000	429	2.66	0.00	0.00
R153 On 07/08/2008 Bond Future			8.33200		0.00000		0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call			0.00000	2176	0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			0.00000	1848	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future			8.08100		8.11100		6.00	0.00	2,660.00
R157 On 01/11/2007 Bond Future	8.25	Call			1044.00000	1170	6.00	0.00	350.00
R157 On 01/11/2007 Bond Future	8.25	Put			96.00000	17	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call			2631.00000	2835	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put			1.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call			4282.00000	4488	6.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/11/2007 Bond Future	8.75	Put		0.00000	0	6.00	0.00	50.00
R157 On 01/11/2007 Bond Future	7.75	Call		3.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		2507.00000	2299	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		4276.00000	4070	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		4276.00000	4070	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		6079.00000	5873	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.99700	8.02700		6.00	0.00	3,580.00
R157 On 07/02/2008 Bond Future	7.75	Call		974.00000	1020	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2843.00000	2689	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		520.00000	545	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4107.00000	3932	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		250.00000	261	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5584.00000	5395	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.92400	7.95400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4219.00000	4359	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		712.00000	655	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5470.00000	5629	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		397.00000	360	5.32	0.00	0.00
R157 On 07/08/2008 Bond Future			7.82400	0.00000		0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		0.00000	2978	0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		0.00000	1860	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future			7.84200	7.87200		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		4.00000	0	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4461.00000	4107	10.54	0.00	0.00
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		7587.00000	7236	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		10830.00000	10479	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.77300	7.80300		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2577.00000	2706	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3199.00000	2977	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1452.00000	1530	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5071.00000	4797	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		727.00000	766	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7450.00000	7137	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.71600	7.74600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5246.00000	5447	9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		2324.00000	2173	9.69	0.00	0.00
R186 On 07/08/2008 Bond Future			7.64700	0.00000		0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		0.00000	2914	0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		0.00000	1711	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R196 On 01/11/2007 Bond Future			9.56600	9.54500		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		974.00000	999	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		1283.00000	1308	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		1593.00000	1618	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.23800	9.18800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		184.00000	165	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		616.00000	645	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		118.00000	104	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		797.00000	831	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		72.00000	62	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		998.00000	1037	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.96500	8.79300		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		428.00000	353	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		268.00000	326	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.61700	0.00000		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		0.00000	1883	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		0.00000	1812	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future			8.15700	8.17700		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		1.00000	0	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2350.00000	2240	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		3755.00000	3647	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		5186.00000	5077	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.04800	8.06800		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		721.00000	737	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2425.00000	2335	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		384.00000	391	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3453.00000	3354	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		184.00000	187	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4640.00000	4536	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			7.95400	7.97400		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3283.00000	3352	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		595.00000	560	5.23	0.00	0.00
R201 On 07/08/2008 Bond Future			7.83300	0.00000		0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		0.00000	2302	0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		0.00000	1459	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future			8.01000	8.04000		7.64	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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		3751.00000	3547	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.92200	7.95200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		613.00000	644	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3704.00000	3534	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.84500	7.87500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3440.00000	3567	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		989.00000	917	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.74800	0.00000		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		0.00000	1878	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		0.00000	1865	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future			8.00000	8.03000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		2.00000	0	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		3948.00000	3728	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.91800	7.94800		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		1127.00000	1163	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4423.00000	4243	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.84700	7.87700		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3687.00000	3823	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1065.00000	987	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			7.76100	0.00000		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		0.00000	1767	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		0.00000	1846	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future			8.15600	8.17600		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		1.00000	0	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		2024.00000	1929	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.03500	8.05500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		604.00000	619	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2009.00000	1932	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.93400	7.95400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2144.00000	2192	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		837.00000	797	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.80000	0.00000		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		0.00000	2199	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		0.00000	1340	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future			7.97100	8.00100		8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Call		0.00000	0	8.52	0.00	0.00
R207 On 01/11/2007 Bond Future	7.50	Put		3806.00000	3583	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.89200	7.92200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		614.00000	649	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3790.00000	3604	8.55	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			7.82800	7.85800		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3864.00000	4006	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1047.00000	970	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.74700	0.00000		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		0.00000	2752	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		0.00000	927	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future			7.56300	7.71300		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		7562.00000	6057	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.50300	7.65300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		368.00000	590	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7317.00000	6020	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.45300	7.60300		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3900.00000	4840	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2442.00000	1850	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.39400	0.00000		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		0.00000	3955	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		0.00000	359	0.00	0.00	0.00
TRT1 On 01/11/2007 Index Future			257.62300	257.20400		0.00	0.00	400.00
TRT1 On 07/02/2008 Index Future			261.84200	261.84200		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			271.58600	0.00000		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			279.23800	0.00000		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			286.33700	0.00000		0.00	0.00	0.00

Total for Derivatives:							2,034.00	76,556.00
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Grand Total:							2,034.00	76,556.00
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