

# Daily MTM Report

Daily summary for 30/10/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<b><u>i-Bonds</u></b>								
R153 On 31/08/2010 Bond			8.81000	8.77000			0.00	0.00
R157 On 15/09/2015 Bond			8.12000	8.09000			0.00	0.00
R186 On 21/12/2026 Bond			7.90000	7.85000			0.00	0.00
R196 On 28/02/2009 Bond			9.61000	9.57500			0.00	0.00
R201 On 21/12/2014 Bond			8.20000	8.17000			0.00	0.00
R203 On 15/09/2017 Bond			8.05000	8.02000			0.00	0.00
R204 On 21/12/2018 Bond			8.04000	8.01500			0.00	0.00
R206 On 15/01/2014 Bond			8.20000	8.17000			0.00	0.00
R207 On 15/01/2020 Bond			8.01000	7.98000			0.00	0.00
R209 On 31/03/2036 Bond			7.61500	7.57000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on 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			6.61010	6.58800		0.00	287.00	25,139.00
\$ / R On 17/03/2008 Currency Future			6.71100	6.68720		0.00	82.00	20,139.00
\$ / R On 13/06/2008 Currency Future			6.81630	6.79180		0.00	50.00	2,540.00
£ / R On 14/12/2007 Currency Future			13.64880	13.54550		0.00	37.00	37.00
£ / R On 17/03/2008 Currency Future			13.81390	13.70690		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			13.98370	13.87620		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.54100	9.49460		0.00	1.00	1.00
€ / R On 17/03/2008 Currency Future			9.69210	9.64270		0.00	0.00	0.00
€ / R On 13/06/2008 Currency Future			9.84520	9.79540		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			259.22100	259.73200		0.00	0.00	166.00
ALBI On 01/11/2007 Index Future	254.00	Call		57320.00000	52210	0.00	0.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Put		0.00000	0	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			266.74300	267.25200		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Call		133214.00000	128243	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		694.00000	813	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			273.28100	273.78400		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		97256.00000	93073	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		9416.00000	10263	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			281.02800	281.49700		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		169660.00000	165333	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		4690.00000	5053	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			288.21700	288.65300		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		239157.00000	234973	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		2627.00000	2803	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.20600	111.36000		0.00	8.00	0.00
CRD1 On 07/02/2008 Index Future			114.22000	113.44800		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			118.57900	118.72300		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			121.94000	122.06800		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			123.24000	125.17100		0.00	8.00	8.00
GOVI On 01/11/2007 jGovi			260.28350	260.76800		3.89	60.00	0.00
GOVI On 01/11/2007 jGovi	265.00	Call		0.00000	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		42320.00000	47165	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			267.34000	267.83800		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		38821.00000	35305	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		10441.00000	11905	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			274.23050	274.74100		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		113783.00000	109302	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		6373.00000	6997	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi			281.12100	281.24800		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		93327.00000	92329	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		20847.00000	21119	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			288.45050	287.39400		0.00	60.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		147113.00000	155967	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		13173.00000	11462	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			285.31000	259.74000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			293.57700	293.57600		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.85400	9.81900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.98300	8.97200		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.20000	8.18100		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.08400	9.06800		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.83600	8.81700		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.77100	8.75800		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.68100	8.67100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.71700	10.70400		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.75600	10.74400		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call		8465.00000	8498	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			10.67300	10.64500		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14706.00000	14703	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		7079.00000	6999	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.56200	10.49600		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14553.00000	14600	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13920.00000	13797	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			10.27900	10.21600		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17522.00000	17566	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		17605.00000	17496	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.00900	9.95300		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19838.00000	19877	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20560.00000	20463	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			9.72700	9.66000		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22109.00000	22164	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		22937.00000	22829	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.44700	9.38100		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.16700	9.11300		0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Call		25514.00000	25556	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		27676.00000	27587	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			8.85400	8.83600		0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.11400	10.06300		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		19097.00000	20004	0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Put		0.00000	0	0.00	0.00	0.00
JN02 On 07/02/2008 jNote			9.87200	9.81900		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19324.00000	19949	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		4695.00000	4384	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.62800	9.57700		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		11457.00000	11816	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		17515.00000	16951	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.35800	9.31800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.18100	9.16200		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		6544.00000	7164	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		161.00000	37	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.03700	9.02000		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		10888.00000	11180	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		10099.00000	9719	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			8.90800	8.89400		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		5831.00000	5949	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		28437.00000	27984	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			8.77000	8.76200		0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.71500	8.69500		0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Call		0.00000	0	0.00	0.00	0.00
JN10 On 01/11/2007 jNote	9.00	Put		19980.00000	18653	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.61300	8.59500		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2221.00000	2382	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		28867.00000	27821	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.52000	8.50400		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		3863.00000	4044	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		35305.00000	34401	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.41900	8.40600		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			10.03000	10.03200		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.39000	10.38900		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.20000	10.19800		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.45200	10.44900		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.63600	10.63400		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.40500	0.00000		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.56500	0.00000		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.69000	0.00000		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.50900	0.00000		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			254.87400	255.55000		0.00	12.00	0.00
OTH1 On 07/02/2008 Index Future			261.78400	259.04900		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			268.67500	269.38800		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			276.29200	276.97800		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			282.45600	284.01900		0.00	12.00	12.00
R153 On 01/11/2007 Bond Future			8.80600	8.75900		2.93	1,880.00	2,620.00
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		1339.00000	1462	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		2005.00000	2127	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		2675.00000	2798	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.67100	8.64500		2.93	2,116.00	8,666.00
R153 On 07/02/2008 Bond Future	8.25	Call		339.00000	317	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1284.00000	1325	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		193.00000	179	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1742.00000	1790	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		101.00000	92	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2259.00000	2312	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.53400	8.53400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1441.00000	1439	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		429.00000	427	2.66	0.00	0.00
R153 On 07/08/2008 Bond Future			8.28100	8.33200		0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		2176.00000	2226	0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1848.00000	1798	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future			8.11700	8.08100		6.00	690.00	2,920.00
R157 On 01/11/2007 Bond Future	8.25	Call		1170.00000	922	6.00	0.00	350.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R157 On 01/11/2007 Bond Future	8.25	Put		17.00000	16	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2835.00000	2588	6.00	0.00	75.00
R157 On 01/11/2007 Bond Future	8.50	Put		0.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.75	Call		4488.00000	4241	6.00	0.00	0.00
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		0.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	7.75	Put		2299.00000	2545	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		4070.00000	4317	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		4070.00000	4317	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		5873.00000	6120	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			8.02100	7.99700		6.00	6,154.00	9,009.00
R157 On 07/02/2008 Bond Future	7.75	Call		1020.00000	956	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2689.00000	2786	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		545.00000	504	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		3932.00000	4051	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		261.00000	238	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5395.00000	5532	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.93700	7.92400		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4359.00000	4288	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		655.00000	670	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5629.00000	5552	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		360.00000	369	5.32	0.00	0.00
R157 On 07/08/2008 Bond Future			7.81700	7.82400		0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		2978.00000	3000	0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		1860.00000	1838	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future			7.89700	7.84200		10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Call		0.00000	0	10.54	0.00	0.00
R186 On 01/11/2007 Bond Future	7.50	Put		4107.00000	4749	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		7236.00000	7879	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		10479.00000	11121	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.82200	7.77300		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2706.00000	2417	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		2977.00000	3261	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1530.00000	1333	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		4797.00000	5174	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		766.00000	650	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7137.00000	7594	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.75800	7.71600		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5447.00000	5120	9.69	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R186 On 02/05/2008 Bond Future	8.00	Put		2173.00000	2339	9.69	0.00	0.00
R186 On 07/08/2008 Bond Future			7.67800	7.64700		0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		2914.00000	2699	0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		1711.00000	1859	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future			9.60400	9.56600		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		999.00000	1045	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		1308.00000	1354	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		1618.00000	1664	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.26600	9.23800		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		165.00000	155	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		645.00000	663	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		104.00000	97	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		831.00000	852	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		62.00000	57	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1037.00000	1060	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.87000	8.96500		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		353.00000	391	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		326.00000	290	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.43400	8.61700		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1883.00000	1930	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1812.00000	1762	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future			8.19600	8.15700		6.28	0.00	910.00
R201 On 01/11/2007 Bond Future	7.75	Call		0.00000	0	6.28	0.00	0.00
R201 On 01/11/2007 Bond Future	7.75	Put		2240.00000	2452	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		3647.00000	3858	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		5077.00000	5289	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.07700	8.04800		6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		737.00000	682	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2335.00000	2434	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		391.00000	356	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3354.00000	3473	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		187.00000	167	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4536.00000	4670	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			7.97200	7.95400		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3352.00000	3277	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		560.00000	579	5.23	0.00	0.00
R201 On 07/08/2008 Bond Future			7.83300	7.83300		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R201 On 07/08/2008 Bond Future	8.00	Call		2302.00000	2299	0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		1459.00000	1456	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future			8.04700	8.01000		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		3547.00000	3798	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.94900	7.92200		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		644.00000	592	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3534.00000	3663	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.86400	7.84500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3567.00000	3473	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		917.00000	949	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.75200	7.74800		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1878.00000	1862	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		1865.00000	1875	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future			8.03700	8.00000		11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Call		0.00000	0	11.05	0.00	0.00
R204 On 01/11/2007 Bond Future	7.50	Put		3728.00000	3997	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.94600	7.91800		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		1163.00000	1090	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4243.00000	4372	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.86800	7.84700		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3823.00000	3712	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		987.00000	1026	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			7.76800	7.76100		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1767.00000	1739	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		1846.00000	1867	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future			8.19500	8.15600		5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Call		0.00000	0	5.59	0.00	0.00
R206 On 01/11/2007 Bond Future	7.75	Put		1929.00000	2112	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			8.06400	8.03500		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		619.00000	571	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		1932.00000	2017	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.95100	7.93400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2192.00000	2139	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		797.00000	819	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.79700	7.80000		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		2199.00000	2204	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1340.00000	1331	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future			8.01700	7.97100		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



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R207 On 01/11/2007 Bond Future	7.50	Put		3583.00000	3924	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.93100	7.89200		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		649.00000	572	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3604.00000	3815	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.86000	7.82800		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		4006.00000	3833	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		970.00000	1032	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.76700	7.74700		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2752.00000	2652	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		927.00000	972	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future			7.60800	7.56300		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		6057.00000	6513	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.54400	7.50300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		590.00000	507	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6020.00000	6356	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.48900	7.45300		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4840.00000	4588	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1850.00000	1970	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.42300	7.39400		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3955.00000	3705	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		359.00000	411	0.00	0.00	0.00
TRT1 On 01/11/2007 Index Future			257.14000	257.62300		0.00	400.00	0.00
TRT1 On 07/02/2008 Index Future			264.11100	261.84200		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			271.11700	271.58600		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			278.80200	279.23800		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			284.96600	286.33700		0.00	400.00	400.00

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<b>Total for Derivatives:</b>							<b>12,257.00</b>	<b>83,028.00</b>
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<b>Grand Total:</b>							<b>12,257.00</b>	<b>83,028.00</b>
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