

# Daily MTM Report

Daily summary for 31/10/2007

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			8.77000	8.81000			0.00	0.00
R157 On 15/09/2015 Bond			8.04500	8.12000			0.00	0.00
R186 On 21/12/2026 Bond			7.80500	7.90000			0.00	0.00
R196 On 28/02/2009 Bond			9.57000	9.61000			0.00	0.00
R201 On 21/12/2014 Bond			8.12500	8.20000			0.00	0.00
R203 On 15/09/2017 Bond			7.97500	8.05000			0.00	0.00
R204 On 21/12/2018 Bond			7.97000	8.04000			0.00	0.00
R206 On 15/01/2014 Bond			8.12500	8.20000			0.00	0.00
R207 On 15/01/2020 Bond			7.94000	8.01000			0.00	0.00
R209 On 31/03/2036 Bond			7.51500	7.61500			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			6.58740		6.61010		0.00	80.00	25,170.00
\$ / R On 17/03/2008 Currency Future			6.68920		6.71100		0.00	750.00	20,849.00
\$ / R On 13/06/2008 Currency Future			6.79480		6.81630		0.00	0.00	2,540.00
£ / R On 14/12/2007 Currency Future			13.62560		13.64880		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			13.79210		13.81390		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			13.96350		13.98370		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.52410		9.54100		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			9.67680		9.69210		0.00	750.00	750.00
€ / R On 13/06/2008 Currency Future			9.83020		9.84520		0.00	0.00	0.00
ALBI On 01/11/2007 Index Future			260.02900		259.22100		0.00	166.00	0.00
ALBI On 01/11/2007 Index Future	254.00	Call			52210.00000	60290	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			267.15000		266.74300		0.00	508.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call			128243.00000	132178	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			813.00000	678	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			274.20600		273.28100		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			93073.00000	100627	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			10263.00000	8567	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			282.03000		281.02800		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			165333.00000	174510	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			5053.00000	4210	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			289.33200		288.21700		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			234973.00000	245635	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2803.00000	2315	0.00	0.00	0.00
CRD1 On 01/11/2007 Index Future			111.42000		111.20600		0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			114.47200		114.22000		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			118.81100		118.57900		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			122.20100		121.94000		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			123.48100		123.24000		0.00	0.00	8.00
GOVI On 01/11/2007 jGovi			261.02400		260.28350		3.89	0.00	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			47165.00000	39760	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi			268.17300		267.34000		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call			35305.00000	41026	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			11905.00000	9296	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			275.01300		274.23050		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call			109302.00000	116055	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			6997.00000	5925	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi			282.07200		281.12100		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			92329.00000	99299	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			21119.00000	18579	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			289.27850		288.45050		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			155967.00000	163027	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			11462.00000	10242	0.00	0.00	0.00
ILBI On 01/11/2007 Index Future			285.95300		285.31000		0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			294.23100		293.57700		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			9.92000		9.85400		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			8.97600		8.98300		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.17600		8.20000		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.07600		9.08400		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.81200		8.83600		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.75000		8.77100		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.66200		8.68100		0.00	0.00	0.00
JBAR On 21/12/2005 jBar			10.71300		10.71700		0.00	0.00	0.00
JFRA On 01/11/2007 jFra			10.74600		10.75600		0.39	0.00	0.00
JFRA On 01/11/2007 jFra	7.50	Call			8498.00000	8471	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			10.72300		10.67300		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call			14703.00000	14729	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put			6999.00000	6902	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.62900		10.56200		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call			14600.00000	14648	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put			13797.00000	13672	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			10.40300	10.27900		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17566.00000	17684	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		17496.00000	17312	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.11200	10.00900		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		19877.00000	19971	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		20463.00000	20307	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			9.82700	9.72700		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22164.00000	22258	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		22829.00000	22679	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.53000	9.44700		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.24600	9.16700		0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Call		25556.00000	25627	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		27587.00000	27465	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			8.92500	8.85400		0.00	0.00	0.00
JN02 On 01/11/2007 jNote			10.18600	10.11400		0.00	0.00	0.00
JN02 On 01/11/2007 jNote	9.00	Call		20004.00000	21294	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			9.95700	9.87200		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		19949.00000	21005	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		4384.00000	3938	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			9.71400	9.62800		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		11816.00000	12469	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		16951.00000	16049	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.44200	9.35800		0.00	0.00	0.00
JN05 On 01/11/2007 jNote			9.20300	9.18100		0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Call		7164.00000	7985	0.00	0.00	0.00
JN05 On 01/11/2007 jNote	9.00	Put		37.00000	1	0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.05600	9.03700		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		11180.00000	11519	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		9719.00000	9309	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			8.92100	8.90800		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		5949.00000	6061	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		27984.00000	27556	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			8.77400	8.77000		0.00	0.00	0.00
JN10 On 01/11/2007 jNote			8.68900	8.71500		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		18653.00000	20356	0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.58700	8.61300		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2382.00000	2081	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		27821.00000	29232	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.49200	8.52000		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		4044.00000	3667	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		34401.00000	35887	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.38800	8.41900		0.00	0.00	0.00
JROD On 31/10/2007 jRod			9.68910	9.68900		0.00	0.00	0.00
JROD On 30/11/2007 jRod			10.02500	10.03000		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.38100	10.39000		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.71300	10.20000		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.44600	10.45200		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.63100	10.63600		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.77600	10.40500		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.56200	10.56500		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.68700	10.69000		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.79700	10.50900		0.00	0.00	0.00
OTH1 On 01/11/2007 Index Future			256.09900	254.87400		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			263.11300	261.78400		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			270.08700	268.67500		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			277.79300	276.29200		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			283.82000	282.45600		0.00	0.00	12.00
R153 On 01/11/2007 Bond Future			8.76600	8.80600		2.93	310.00	2,310.00
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		1462.00000	1357	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		2127.00000	2023	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		2798.00000	2693	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future			8.63100	8.67100		2.93	350.00	8,666.00
R153 On 07/02/2008 Bond Future	8.25	Call		317.00000	343	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1325.00000	1255	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		179.00000	194	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		1790.00000	1710	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		92.00000	102	2.93	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2312.00000	2226	2.93	0.00	0.00
R153 On 02/05/2008 Bond Future			8.49400	8.53400		2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1439.00000	1498	2.66	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		427.00000	399	2.66	0.00	0.00
R153 On 07/08/2008 Bond Future			8.24100	8.28100		0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		2226.00000	2265	0.00	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		1798.00000	1759	0.00	0.00	0.00
R157 On 01/11/2007 Bond Future			8.04700	8.11700		6.00	420.00	2,500.00
R157 On 01/11/2007 Bond Future	8.25	Call		922.00000	1387	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		16.00000	0	6.00	0.00	0.00
R157 On 01/11/2007 Bond Future	8.50	Call		2588.00000	3069	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		4241.00000	4721	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		2545.00000	2065	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		4317.00000	3837	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		4317.00000	3837	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		6120.00000	5639	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future			7.95100	8.02100		6.00	170.00	9,179.00
R157 On 07/02/2008 Bond Future	7.75	Call		956.00000	1118	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		2786.00000	2478	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		504.00000	604	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4051.00000	3682	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		238.00000	292	6.00	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		5532.00000	5117	6.00	0.00	0.00
R157 On 02/05/2008 Bond Future			7.86700	7.93700		5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4288.00000	4646	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		670.00000	568	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Call		5552.00000	5949	5.32	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		369.00000	306	5.32	0.00	0.00
R157 On 07/08/2008 Bond Future			7.74700	7.81700		0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		3000.00000	3265	0.00	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		1838.00000	1655	0.00	0.00	0.00
R186 On 01/11/2007 Bond Future			7.80700	7.89700		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		4749.00000	3695	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		7879.00000	6825	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		11121.00000	10068	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future			7.73200	7.82200		10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		2417.00000	2924	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		3261.00000	2712	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		1333.00000	1671	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		5174.00000	4455	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		650.00000	846	10.54	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		7594.00000	6734	10.54	0.00	0.00
R186 On 02/05/2008 Bond Future			7.66800	7.75800		9.69	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		5120.00000	5807	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		2339.00000	1967	9.69	0.00	0.00
R186 On 07/08/2008 Bond Future			7.58800	7.67800		0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		2699.00000	3336	0.00	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		1859.00000	1435	0.00	0.00	0.00
R196 On 01/11/2007 Bond Future			9.56800	9.60400		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		1045.00000	1002	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		1354.00000	1310	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		1664.00000	1621	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future			9.22300	9.26600		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		155.00000	166	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		663.00000	632	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		97.00000	104	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		852.00000	817	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		57.00000	62	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1060.00000	1023	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			8.82100	8.87000		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		391.00000	411	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		290.00000	272	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.38100	8.43400		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1930.00000	1942	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1762.00000	1745	0.00	0.00	0.00
R201 On 01/11/2007 Bond Future			8.12600	8.19600		6.28	910.00	0.00
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		2452.00000	2072	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		3858.00000	3478	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		5289.00000	4909	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future			8.00700	8.07700		6.28	910.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		682.00000	799	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2434.00000	2179	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		356.00000	427	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		3473.00000	3172	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		167.00000	205	6.28	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		4670.00000	4337	6.28	0.00	0.00
R201 On 02/05/2008 Bond Future			7.90200	7.97200		5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3277.00000	3556	5.23	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		579.00000	493	5.23	0.00	0.00
R201 On 07/08/2008 Bond Future			7.76300	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		2299.00000	2508	0.00	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		1456.00000	1309	0.00	0.00	0.00
R203 On 01/11/2007 Bond Future			7.97700	8.04700		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		3798.00000	3322	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future			7.87900	7.94900		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		592.00000	708	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		3663.00000	3307	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			7.79400	7.86400		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		3473.00000	3805	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		949.00000	814	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.68200	7.75200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1862.00000	2102	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		1875.00000	1653	0.00	0.00	0.00
R204 On 01/11/2007 Bond Future			7.96700	8.03700		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		3997.00000	3488	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future			7.87600	7.94600		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		1090.00000	1240	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4372.00000	4016	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			7.79800	7.86800		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3712.00000	4069	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1026.00000	880	7.21	0.00	0.00
R204 On 07/08/2008 Bond Future			7.69800	7.76800		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1739.00000	1995	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		1867.00000	1624	0.00	0.00	0.00
R206 On 01/11/2007 Bond Future			8.12500	8.19500		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		2112.00000	1784	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future			7.99400	8.06400		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		571.00000	672	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2017.00000	1798	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			7.88100	7.95100		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		2139.00000	2345	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		819.00000	713	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			7.72700	7.79700		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		2204.00000	2383	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1331.00000	1208	0.00	0.00	0.00
R207 On 01/11/2007 Bond Future			7.94700	8.01700		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		3924.00000	3405	8.52	0.00	0.00
R207 On 07/02/2008 Bond Future			7.86100	7.93100		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		572.00000	696	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		3815.00000	3422	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			7.79000	7.86000		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3833.00000	4201	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1032.00000	885	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.69700	7.76700		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2652.00000	3000	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		972.00000	808	0.00	0.00	0.00
R209 On 01/11/2007 Bond Future			7.50800	7.60800		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		6513.00000	5494	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future			7.44400	7.54400		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		507.00000	698	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		6356.00000	5518	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.38900	7.48900		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		4588.00000	5279	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1970.00000	1622	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.32300	7.42300		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		3705.00000	4590	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		411.00000	247	0.00	0.00	0.00
TRT1 On 01/11/2007 Index Future			257.88400	257.14000		0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			264.94700	264.11100		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			271.96800	271.11700		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			279.72900	278.80200		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			285.79800	284.96600		0.00	0.00	400.00

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<b>Total for Derivatives:</b>							<b>5,324.00</b>	<b>84,301.00</b>
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<b>Grand Total:</b>							<b>5,324.00</b>	<b>84,301.00</b>
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