

# Daily MTM Report

Daily summary for 04/02/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
R153 On 31/08/2010 Bond			9.26500		9.28000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.66500		8.67000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.44500		8.44000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.11500		10.12500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.69000		8.69500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.55500		8.56500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.54500		8.55000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.74500		8.74500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.54000		8.54500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.23500		8.23500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 17/03/2008 Currency Future			7.49620		7.47000		0.00	8,793,042.60	1,173	79,214.00
\$ / R On 13/06/2008 Currency Future			7.66540		7.63010		0.00	30,791,911.80	4,017	33,021.00
\$ / R On 15/09/2008 Currency Future			7.82660		7.79490		0.00	0.00	0	9,300.00
£ / R On 17/03/2008 Currency Future			14.76520		14.68650		0.00	0.00	0	1,197.00
£ / R On 13/06/2008 Currency Future			15.01050		14.91220		0.00	150,105.00	10	1,400.00
£ / R On 15/09/2008 Currency Future			15.23570		15.14090		0.00	0.00	0	319.00
€ / R On 17/03/2008 Currency Future			11.09530		11.07270		0.00	0.00	0	3,752.00
€ / R On 13/06/2008 Currency Future			11.30940		11.27240		0.00	113,094.00	10	3,891.00
€ / R On 15/09/2008 Currency Future			11.50910		11.47500		0.00	0.00	0	7,945.00
ALBI On 07/02/2008 Index Future			258.02900		258.17700		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			41,799.00000	40,291	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			29.00000	1	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			264.72600		264.56100		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			24,234.00000	24,594	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			28,624.00000	27,334	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			272.65500		272.50900		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			87,123.00000	88,051	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			12,033.00000	11,501	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			280.11600		279.95100		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			155,463.00000	156,835	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			5,953.00000	5,675	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			111.73600		111.74800		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			114.85600		114.59900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.90500		119.81800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.21900		121.23200		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			259.71400		259.97300		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			0.00000	0	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			50,270.00000	52,860	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			266.80650		267.07300		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			44,603.00000	42,401	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			13,873.00000	14,336	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 07/08/2008 jGovi			274.15200		274.42500		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			41,415.00000	39,684	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			37,165.00000	38,164	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			281.75700		282.03600		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			98,888.00000	96,586	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			18,528.00000	19,016	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.55100		299.23200		0.00	0.00	0	0.00
ILBI On 02/05/2008 Index Future			307.38800		0.00000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.39500		10.39700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.71100		9.76300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.03900		9.07700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.72900		9.77100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.62200		9.69200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.52700		9.60500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.42300		9.50100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.17500		11.17500		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.19800		11.18700		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			9,177.00000	9,008	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			233.00000	40	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.17500		11.17500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,188.00000	11,017	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,799.00000	8,640	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			10.98600		10.98000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,205.00000	15,099	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,434.00000	13,312	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.60800		10.61000		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,871.00000	17,775	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,997.00000	16,905	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.27700		10.27500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,411.00000	20,331	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,742.00000	19,658	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.98300		9.98300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JFRA On 06/08/2009 jFra			9.70300		9.71800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,193.00000	24,109	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,880.00000	24,832	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.42100		9.43900		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.45100		10.45800		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			25,857.00000	25,747	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			0.00000	0	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.23200		10.23500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			13,088.00000	12,889	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,307.00000	7,173	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			9.96400		9.96900		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.71900		9.75100		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			29,249.00000	28,017	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			0.00000	0	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.60600		9.64100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			13,807.00000	12,826	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			6,820.00000	7,218	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.47400		9.51300		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.42900		9.50400		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			32,032.00000	27,324	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			0.00000	0	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.35200		9.43100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			30,376.00000	25,990	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			1,450.00000	2,075	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.26400		9.34700		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.70000		10.71100		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.90500		10.92700		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.13600		11.16500		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.01100		11.02800		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.14700		11.16800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.25500		11.28100		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			249.42400		249.61500		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			255.78700		255.98400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			263.45900		263.31200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			270.59300		270.79900		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.22000		9.21000		2.85	0.00	0	8,075.00
R153 On 07/02/2008 Bond Future	8.25	Call			0.00000	0	2.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 07/02/2008 Bond Future	8.25	Put			2,280.00000	2,303	2.65	0.00	0	0.00
R153 On 07/02/2008 Bond Future	8.00	Call			0.00000	0	2.58	0.00	0	0.00
R153 On 07/02/2008 Bond Future	8.00	Put			2,884.00000	2,907	2.58	0.00	0	0.00
R153 On 07/02/2008 Bond Future	7.75	Call			0.00000	0	2.58	0.00	0	0.00
R153 On 07/02/2008 Bond Future	7.75	Put			3,492.00000	3,515	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			8.97800		8.96800		2.64	0.00	0	3,800.00
R153 On 02/05/2008 Bond Future	9.00	Call			617.00000	596	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			548.00000	549	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.68900		8.67900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			564.00000	550	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			912.00000	917	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.31800		0.00000		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			0.00000	2,801	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			0.00000	1,206	0.00	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.63700		8.61700		6.35	33,051,420.00	250	9,931.00
R157 On 07/02/2008 Bond Future	8.50	Call			163.00000	51	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			917.00000	934	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			5.00000	0	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			2,393.00000	2,516	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Call			0.00000	0	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			5,736.00000	5,865	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			0.00000	0	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			7,454.00000	7,582	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.25	Call			0.00000	0	5.75	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.25	Put			9,201.00000	9,329	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.50700		8.48700		6.35	0.00	0	620.00
R157 On 02/05/2008 Bond Future	8.50	Call			1,710.00000	1,618	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,628.00000	1,662	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			2,646.00000	2,537	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			999.00000	1,017	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.36900		8.34900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,406.00000	1,344	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,585.00000	3,647	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.21600		0.00000		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			0.00000	4,153	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			0.00000	982	0.00	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.42700		8.40700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			0.00000	0	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			7,399.00000	7,614	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			0.00000	0	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			10,396.00000	10,611	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			0.00000	0	10.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 07/02/2008 Bond Future	7.25	Put			13,499.00000	13,714	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.34400		8.31400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			1,384.00000	1,243	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			4,858.00000	5,041	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.25800		8.23800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,936.00000	1,841	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			7,414.00000	7,536	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.16600		0.00000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			0.00000	4,383	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			0.00000	827	0.00	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.10500		9.72900		1.60	0.00	0	0.00
R196 On 07/02/2008 Bond Future	8.75	Call			0.00000	0	1.60	0.00	0	0.00
R196 On 07/02/2008 Bond Future	8.75	Put			960.00000	1,325	1.60	0.00	0	0.00
R196 On 07/02/2008 Bond Future	8.50	Call			0.00000	0	1.60	0.00	0	0.00
R196 On 07/02/2008 Bond Future	8.50	Put			1,207.00000	1,572	1.60	0.00	0	0.00
R196 On 07/02/2008 Bond Future	8.25	Call			0.00000	0	1.60	0.00	0	0.00
R196 On 07/02/2008 Bond Future	8.25	Put			1,456.00000	1,821	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.70200		9.71200		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			57.00000	55	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			606.00000	597	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.13600		9.13600		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,403.00000	1,391	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,608.00000	1,596	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			8.89400		0.00000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			0.00000	1,753	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			0.00000	1,796	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.66500		8.64500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call			0.00000	0	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put			4,709.00000	4,811	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Call			0.00000	0	5.99	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Put			6,073.00000	6,176	5.99	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.25	Call			0.00000	0	5.99	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.25	Put			7,460.00000	7,562	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.52900		8.50900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			1,287.00000	1,215	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,332.00000	1,361	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.38500		8.36500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			1,063.00000	1,015	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			2,876.00000	2,926	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.22100		0.00000		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			0.00000	3,334	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			0.00000	832	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/02/2008 Bond Future			8.53000	8.51000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		0.00000	0	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		6,746.00000	6,874	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.41900	8.39900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		927.00000	856	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,879.00000	1,936	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.30100	8.28100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		372.00000	342	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3,789.00000	3,884	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.17400	0.00000		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		0.00000	2,930	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		0.00000	925	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.52300	8.50300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		0.00000	0	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		7,191.00000	7,327	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.42100	8.40100		7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		988.00000	913	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		2,024.00000	2,084	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.31500	8.29500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		277.00000	251	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		4,061.00000	4,169	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.19900	0.00000		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		0.00000	2,925	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		0.00000	928	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.71400	8.69400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		0.00000	0	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		4,269.00000	4,357	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.57300	8.55300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		438.00000	400	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,753.00000	1,801	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.42000	8.40000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		710.00000	674	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2,402.00000	2,450	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.24000	8.32300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		1,157.00000	1,284	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		2,477.00000	2,267	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.51500	8.49500		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		0.00000	0	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		7,274.00000	7,413	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.42300	8.40300		7.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 02/05/2008 Bond Future	8.25	Call			1,003.00000	926	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			2,072.00000	2,134	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.32500		8.30500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			537.00000	492	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			2,677.00000	2,771	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.21700		0.00000		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			0.00000	2,775	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			0.00000	852	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			8.21000		8.20000		12.56	0.00	0	6,410.00
R209 On 07/02/2008 Bond Future	7.00	Call			0.00000	0	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put			12,135.00000	12,225	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.14100		8.13100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call			772.00000	722	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			4,368.00000	4,409	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.06900		8.05900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			263.00000	242	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			3,194.00000	3,265	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			7.99400		7.88500		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	561	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			0.00000	2,885	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			256.44600		256.69700		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			262.98800		263.24700		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			271.15700		271.01200		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			278.21100		278.48300		0.00	0.00	0	400.00
<b>Total for Derivatives:</b>								<b>72,899,573.40</b>	<b>5,460</b>	<b>180,669.00</b>

**Grand Total:** 72,899,573.40 5,460 180,669.00