



Daily MTM Report

Daily summary for 06/02/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
R153 On 31/08/2010 Bond			9.41000		9.33000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.83000		8.74000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.63000		8.53000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.25500		10.18000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.84000		8.76500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.74000		8.63500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.73000		8.63000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.89000		8.80500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.72000		8.62500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.42500		8.32000			0.00	0	0.00

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

Derivatives

\$ / R On 17/03/2008 Currency Future			7.74500		7.59980		0.00	27,293,380.00	3,524	78,335.00
\$ / R On 13/06/2008 Currency Future			7.91080		7.76000		0.00	23,637,470.40	2,988	29,979.00
\$ / R On 15/09/2008 Currency Future			8.08310		7.92720		0.00	9,812,883.40	1,214	9,438.00
£ / R On 17/03/2008 Currency Future			15.13370		14.90240		0.00	0.00	0	1,197.00
£ / R On 13/06/2008 Currency Future			15.36140		15.12560		0.00	153,614.00	10	1,440.00
£ / R On 15/09/2008 Currency Future			15.59830		15.35710		0.00	0.00	0	319.00
€ / R On 17/03/2008 Currency Future			11.31920		11.12750		0.00	0.00	0	3,752.00
€ / R On 13/06/2008 Currency Future			11.52210		11.32510		0.00	115,221.00	10	3,881.00
€ / R On 15/09/2008 Currency Future			11.73090		11.52990		0.00	8,798,175.00	750	8,905.00
ALBI On 07/02/2008 Index Future			255.76200		257.09500		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			30,951.00000	17,629	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1.00000	9	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			262.30800		263.68000		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			19,679.00000	14,294	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			32,879.00000	41,214	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			270.20700		271.59500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			79,731.00000	69,398	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			13,781.00000	17,328	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			277.68800		279.06600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			147,394.00000	135,274	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6,734.00000	8,394	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			111.04600		111.46400		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			113.78700		114.30800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.14500		119.58200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			120.47300		120.92500		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			257.72300		258.97700		3.89	12,886,150.00	5	9.00
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			60,230.00000	72,770	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			264.08500		266.04900		0.00	18,485,950.00	7	9.00
GOVI On 02/05/2008 jGovi	264.00	Call			37,338.00000	25,992	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			16,848.00000	25,142	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			272.05400		273.37500		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			35,714.00000	29,609	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			41,964.00000	49,069	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			279.60300		280.95800		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			90,631.00000	80,978	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			21,051.00000	24,948	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.51400		299.58700		0.00	0.00	0	0.00
ILBI On 02/05/2008 Index Future			307.20400		307.29000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.53300		10.47000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.84000		9.77300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.15300		9.08900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.86400		9.79400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.74200		9.67400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.64100		9.58200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.53300		9.48000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.14200		11.15000		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.15300		11.16900		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			8,908.00000	8,862	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			10.00000	0	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.23000		11.19800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,994.00000	10,983	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,556.00000	8,461	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.10600		11.03600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,122.00000	15,171	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,215.00000	13,095	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.83900		10.70600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,863.00000	17,993	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,755.00000	16,563	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.51400		10.38500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,434.00000	20,563	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,499.00000	19,315	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.20200		10.06300		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			9.93100		9.80700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,209.00000	24,333	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,679.00000	24,501	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.63300		9.53600		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.60600		10.51900		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			26,926.00000	28,447	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			10.41400		10.32000		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			13,781.00000	14,780	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			6,490.00000	5,811	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.16400		10.07100		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.87200		9.79800		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			31,038.00000	33,860	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			9.77300		9.69200		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			14,825.00000	16,860	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			5,867.00000	4,759	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.64800		9.56400		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.54500		9.47900		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			30,427.00000	34,512	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			9.47200		9.40600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			28,846.00000	32,470	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			1,544.00000	1,053	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.38400		9.31900		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.68800		10.69400		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.87200		10.88800		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.09100		11.10900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.99300		10.99500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.14700		11.13200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27900		11.24300		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			246.26000		248.04800		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			252.33900		254.37500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			260.10400		261.99200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			267.16600		269.10100		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.41000		9.28000		2.85	0.00	0	0.00
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			2,444.00000	2,747	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			3,048.00000	3,351	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			3,656.00000	3,959	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.27300		9.03800		2.64	11,109,332.39	101	8,077.00
R153 On 02/05/2008 Bond Future	9.00	Call			528.00000	318	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			610.00000	905	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.06800		8.74900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			500.00000	294	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			984.00000	1,393	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.91800		8.37800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,732.00000	2,178	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,241.00000	1,614	0.00	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.83000		8.70700		6.35	78,585,198.00	600	1,270.00
R157 On 07/02/2008 Bond Future	8.50	Call			4.00000	0	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			1,335.00000	2,113	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			0.00000	0	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			2,964.00000	3,746	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			6,313.00000	7,095	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			8,031.00000	8,813	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			9,778.00000	10,560	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.75700		8.57700		6.35	8,398,098.06	66	9,648.00
R157 On 02/05/2008 Bond Future	8.50	Call			1,397.00000	934	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,882.00000	2,542	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			2,251.00000	1,617	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,171.00000	1,661	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.67100		8.43900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,192.00000	787	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,926.00000	4,935	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.60800		8.28600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			3,850.00000	2,629	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,100.00000	1,796	0.00	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.63000		8.50700		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			8,468.00000	9,762	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			11,465.00000	12,759	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			14,568.00000	15,863	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.57200		8.42400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			993.00000	640	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			5,649.00000	6,860	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.50500		8.33800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,584.00000	1,145	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			8,141.00000	9,472	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.44900		8.24600		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			3,750.00000	2,397	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,061.00000	1,864	0.00	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.25300		10.17200		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			1,390.00000	1,468	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			1,637.00000	1,716	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			1,885.00000	1,964	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.90700		9.79900		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			43.00000	31	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			659.00000	731	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.47200		9.34800		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,334.00000	1,299	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,650.00000	1,681	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.29100		9.16600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,709.00000	1,688	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,833.00000	1,849	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.84000		8.72500		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			5,117.00000	5,699	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			6,481.00000	7,064	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			7,868.00000	8,451	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.74200		8.58900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			1,067.00000	753	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,513.00000	1,960	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.62400		8.44500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			913.00000	659	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,118.00000	3,735	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.51800		8.28100		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			3,128.00000	2,392	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			914.00000	1,305	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			8.73000		8.60000		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			7,320.00000	8,140	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.65000		8.48900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			693.00000	409	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,215.00000	2,941	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.55300		8.37100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			269.00000	139	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			4,250.00000	5,248	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.47300		8.24400		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			2,637.00000	1,808	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,067.00000	1,644	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.73000		8.60300		11.05	0.00	0	0.00
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			7,871.00000	8,726	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.66000		8.50100		7.21	0.00	0	3,265.00
R204 On 02/05/2008 Bond Future	8.25	Call			716.00000	424	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			2,430.00000	3,203	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.57800		8.39500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			182.00000	82	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			4,639.00000	5,757	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.50800		8.27900		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			2,567.00000	1,698	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,106.00000	1,750	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.89000		8.76400		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			4,576.00000	5,127	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.78800		8.62300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			339.00000	192	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			1,955.00000	2,513	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.66100		8.47000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			608.00000	407	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,593.00000	3,183	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.54400		8.29000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			1,198.00000	831	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,384.00000	3,042	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.72000		8.59500		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			7,965.00000	8,818	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.65700		8.50300		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			727.00000	438	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			2,486.00000	3,246	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.58200		8.40500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			364.00000	176	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			3,193.00000	4,205	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.51600		8.29700		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			2,407.00000	1,561	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,034.00000	1,668	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			8.42000		8.30000		12.56	0.00	0	0.00
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			13,026.00000	14,074	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.36900		8.23100		12.88	1,557,455.80	20	6,430.00
R209 On 02/05/2008 Bond Future	7.75	Call			533.00000	324	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			5,031.00000	6,039	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.31000		8.15900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			135.00000	45	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			3,979.00000	5,234	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.26100		8.08400		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			368.00000	145	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			3,524.00000	4,894	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			254.44600		255.69900		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			260.72700		262.22100		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			268.86600		270.16700		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			276.04700		277.40100		0.00	0.00	0	400.00
Total for Derivatives:								200,832,928.05	9,295	174,408.00
Grand Total:								200,832,928.05	9,295	174,408.00