



Daily MTM Report

Daily summary for 01/02/2008

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			9.28000		9.33000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.67000		8.73000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.44000		8.47000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.12500		10.17500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.69500		8.76000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.56500		8.61500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.55000		8.60000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.74500		8.81000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.54500		8.59000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.23500		8.34000			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			7.47000		7.53540		0.00	17,928,000.00	2,400	78,047.00
\$ / R On 13/06/2008 Currency Future			7.63010		7.73940		0.00	3,052,040.00	400	37,004.00
\$ / R On 15/09/2008 Currency Future			7.79490		7.90850		0.00	2,603,496.60	334	9,300.00
£ / R On 17/03/2008 Currency Future			14.68650		14.93980		0.00	0.00	0	1,197.00
£ / R On 13/06/2008 Currency Future			14.91220		15.25160		0.00	969,293.00	65	1,390.00
£ / R On 15/09/2008 Currency Future			15.14090		15.49010		0.00	408,804.30	27	319.00
€ / R On 17/03/2008 Currency Future			11.07270		11.17090		0.00	0.00	0	3,752.00
€ / R On 13/06/2008 Currency Future			11.27240		11.43490		0.00	1,014,516.00	90	3,881.00
€ / R On 15/09/2008 Currency Future			11.47500		11.64320		0.00	103,275.00	9	7,945.00
ALBI On 07/02/2008 Index Future			258.17700		257.36600		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			33,855.00000	41,799	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			195.00000	29	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			264.56100		264.07200		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			22,109.00000	24,234	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			31,389.00000	28,624	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			272.50900		271.98200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			83,095.00000	87,123	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			13,275.00000	12,033	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			279.95100		279.40800		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			150,643.00000	155,463	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			6,563.00000	5,953	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			111.74800		111.44400		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			114.59900		114.28800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.81800		119.61100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.23200		120.90200		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			259.97300		259.16600		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			58,340.00000	50,270	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			267.07300		266.24400		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			39,265.00000	44,603	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			16,825.00000	13,873	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			274.42500		273.57300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			37,198.00000	41,415	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			41,468.00000	37,165	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			282.03600		281.15950		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			92,464.00000	98,888	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			20,869.00000	18,528	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.23200		299.55100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.39700		10.42100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.76300		9.75100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.07700		8.96700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.77100		9.75800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.69200		9.66800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.60500		9.57800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.50100		9.46600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.17500		11.29200		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.18700		11.35400		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			9,623.00000	9,177	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			278.00000	233	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.17500		11.18500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,248.00000	11,188	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,848.00000	8,799	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			10.98000		10.95600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,214.00000	15,205	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,500.00000	13,434	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.61000		10.67200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,978.00000	17,871	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,953.00000	16,997	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.27500		10.33600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,511.00000	20,411	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,694.00000	19,742	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.98300		10.02700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.71800		9.75700		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	10.00	Call			24,261.00000	24,193	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,853.00000	24,880	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.43900		9.48200		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.45800		10.50300		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			26,653.00000	25,857	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			10.23500		10.26300		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			13,428.00000	13,088	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,161.00000	7,307	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			9.96900		9.99500		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.75100		9.74200		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			28,893.00000	29,249	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			9.64100		9.62400		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			13,451.00000	13,807	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			7,145.00000	6,820	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.51300		9.49400		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.50400		9.47900		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			30,461.00000	32,032	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			9.43100		9.40000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			28,690.00000	30,376	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			1,738.00000	1,450	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.34700		9.31500		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.71100		10.73600		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.92700		11.00600		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.16500		11.29300		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.02800		11.10000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.16800		11.23600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.28100		11.33900		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			249.61500		248.77700		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			255.98400		255.12400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			263.31200		262.77300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			270.79900		269.88900		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.21000		9.28000		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
R153 On 07/02/2008 Bond Future	8.25	Put			2,444.00000	2,280	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	8.00	Call			0.00000	0	2.58	0.00	0	0.00
R153 On 07/02/2008 Bond Future	8.00	Put			3,048.00000	2,884	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	3,492	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			8.96800		9.03800		2.64	0.00	0	3,800.00
R153 On 02/05/2008 Bond Future	9.00	Call			544.00000	617	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			626.00000	548	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.67900		8.74900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			510.00000	564	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			993.00000	912	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.61700		8.69700		6.35	0.00	0	9,681.00
R157 On 07/02/2008 Bond Future	8.50	Call			88.00000	163	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			1,355.00000	917	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			3.00000	5	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			2,902.00000	2,393	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			6,249.00000	5,736	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			7,967.00000	7,454	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			9,714.00000	9,201	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.48700		8.56700		6.35	0.00	0	620.00
R157 On 02/05/2008 Bond Future	8.50	Call			1,472.00000	1,710	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,894.00000	1,628	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			2,335.00000	2,646	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,192.00000	999	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.34900		8.42900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,240.00000	1,406	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,912.00000	3,585	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.40700		8.44700		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			7,828.00000	7,399	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			10,825.00000	10,396	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
R186 On 07/02/2008 Bond Future	7.25	Put			13,929.00000	13,499	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.31400		8.36400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			1,232.00000	1,384	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			5,245.00000	4,858	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.23800		8.27800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,813.00000	1,936	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			7,725.00000	7,414	11.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R196 On 07/02/2008 Bond Future			9.72900		10.16100		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			1,379.00000	960	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			1,627.00000	1,207	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			1,875.00000	1,456	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.71200		9.72900		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			55.00000	57	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			618.00000	606	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.13600		9.13500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,408.00000	1,403	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,612.00000	1,608	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.64500		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	4,709	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	6,073	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	7,460	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.50900		8.58900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			1,103.00000	1,287	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,549.00000	1,332	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.36500		8.44500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			934.00000	1,063	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,140.00000	2,876	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.51000		8.58000		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			7,193.00000	6,746	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.39900		8.46900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			769.00000	927	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,165.00000	1,879	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.28100		8.35100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			299.00000	372	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			4,155.00000	3,789	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.50300		8.57300		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			7,668.00000	7,191	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.40100		8.47100		7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Call			820.00000	988	7.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 02/05/2008 Bond Future	8.25	Put			2,331.00000	2,024	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.29500		8.36500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			214.00000	277	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			4,470.00000	4,061	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.69400		8.77400		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			4,620.00000	4,269	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.55300		8.63300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			349.00000	438	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,008.00000	1,753	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.40000		8.48000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			612.00000	710	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,638.00000	2,402	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.32300		8.30000		0.00	60,391,683.60	610	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			1,197.00000	1,157	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			2,423.00000	2,477	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.49500		8.56500		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			7,758.00000	7,274	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.40300		8.47300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			832.00000	1,003	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			2,385.00000	2,072	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.30500		8.37500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			421.00000	537	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			3,044.00000	2,677	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			8.20000		8.22000		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			12,314.00000	12,135	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.13100		8.15100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call			735.00000	772	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			4,513.00000	4,368	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.05900		8.07900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			235.00000	263	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			3,350.00000	3,194	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			7.88500		8.00400		0.00	21,442,018.00	260	260.00
R209 On 06/11/2008 Bond Future	7.78	Call			620.00000	999	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.78	Put			2,745.00000	2,006	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			256.69700		255.90000		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			263.24700		262.42900		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			271.01200		270.49300		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
TRT1 On 06/11/2008 Index Future			278.48300		277.61600		0.00	0.00	0	400.00
Total for Derivatives:								107,913,126.50	4,195	183,215.00
Grand Total:								107,913,126.50	4,195	183,215.00