

Daily MTM Report

Daily summary for 05/02/2008

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			9.33000	9.26500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.74000	8.66500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.53000	8.44500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.18000	10.11500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.76500	8.69000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.63500	8.55500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.63000	8.54500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.80500	8.74500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.62500	8.54000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.32000	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
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 17/03/2008 Currency Future			7.59980		7.49620		0.00	3,214,715.40	423	79,353.00
\$ / R On 13/06/2008 Currency Future			7.76000		7.66540		0.00	388,000.00	50	31,971.00
\$ / R On 15/09/2008 Currency Future			7.92720		7.82660		0.00	8,228,433.60	1,038	10,338.00
£ / R On 17/03/2008 Currency Future			14.90240		14.76520		0.00	0.00	0	1,197.00
£ / R On 13/06/2008 Currency Future			15.12560		15.01050		0.00	756,280.00	50	1,450.00
£ / R On 15/09/2008 Currency Future			15.35710		15.23570		0.00	0.00	0	319.00
€ / R On 17/03/2008 Currency Future			11.12750		11.09530		0.00	0.00	0	3,752.00
€ / R On 13/06/2008 Currency Future			11.32510		11.30940		0.00	1,132,510.00	100	3,891.00
€ / R On 15/09/2008 Currency Future			11.52990		11.50910		0.00	8,186,229.00	710	8,655.00
ALBI On 07/02/2008 Index Future			257.09500		258.02900		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			40,291.00000	30,951	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			1.00000	1	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			263.68000		264.72600		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			24,594.00000	19,679	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			27,334.00000	32,879	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			271.59500		272.65500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			88,051.00000	79,731	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			11,501.00000	13,781	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			279.06600		280.11600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			156,835.00000	147,394	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			5,675.00000	6,734	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			111.46400		111.73600		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			114.30800		114.85600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.58200		119.90500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			120.92500		121.21900		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			258.97700		259.71400		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			52,860.00000	60,230	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			266.04900		266.80650		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			42,401.00000	37,338	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			14,336.00000	16,848	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			273.37500		274.15200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			39,684.00000	35,714	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			38,164.00000	41,964	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			280.95800		281.75700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			96,586.00000	90,631	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			19,016.00000	21,051	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.58700		299.55100		0.00	0.00	0	0.00
ILBI On 02/05/2008 Index Future			307.29000		307.38800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.47000		10.39500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.77300		9.71100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.08900		9.03900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.79400		9.72900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.67400		9.62200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.58200		9.52700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.48000		9.42300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.15000		11.17500		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.16900		11.19800		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			9,008.00000	8,908	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			40.00000	10	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.19800		11.17500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,017.00000	10,994	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,640.00000	8,556	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.03600		10.98600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,099.00000	15,122	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,312.00000	13,215	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.70600		10.60800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,775.00000	17,863	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,905.00000	16,755	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.38500		10.27700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,331.00000	20,434	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,658.00000	19,499	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.06300		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			9.80700		9.70300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,109.00000	24,209	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,832.00000	24,679	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.53600		9.42100		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.51900		10.45100		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			25,747.00000	26,926	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			10.32000		10.23200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			12,889.00000	13,781	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,173.00000	6,490	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.07100		9.96400		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.79800		9.71900		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			28,017.00000	31,038	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			9.69200		9.60600		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			12,826.00000	14,825	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			7,218.00000	5,867	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.56400		9.47400		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.47900		9.42900		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			27,324.00000	30,427	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			9.40600		9.35200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			25,990.00000	28,846	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			2,075.00000	1,544	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.31900		9.26400		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.69400		10.70000		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.88800		10.90500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.10900		11.13600		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.99500		11.01100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.13200		11.14700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.24300		11.25500		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			248.04800		249.42400		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			254.37500		255.78700		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			261.99200		263.45900		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			269.10100		270.59300		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.28000		9.22000		2.85	954,159,722.87	8,357	68.00
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			2,303.00000	2,444	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			2,907.00000	3,048	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			3,515.00000	3,656	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.03800		8.97800		2.64	924,430,952.96	8,366	8,015.00
R153 On 02/05/2008 Bond Future	9.00	Call			596.00000	528	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			549.00000	610	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.74900		8.68900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			550.00000	500	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			917.00000	984	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.37800		8.31800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,801.00000	2,732	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,206.00000	1,241	0.00	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.70700		8.63700		6.35	1,239,443,743.20	9,407	1,303.00
R157 On 07/02/2008 Bond Future	8.50	Call			51.00000	4	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			934.00000	1,335	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			2,516.00000	2,964	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			5,865.00000	6,313	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			7,582.00000	8,031	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			9,329.00000	9,778	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.57700		8.50700		6.35	1,242,723,444.06	9,681	9,681.00
R157 On 02/05/2008 Bond Future	8.50	Call			1,618.00000	1,397	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,662.00000	1,882	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			2,537.00000	2,251	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,017.00000	1,171	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.43900		8.36900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,344.00000	1,192	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,647.00000	3,926	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.28600		8.21600		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			4,153.00000	3,850	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			982.00000	1,100	0.00	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.50700		8.42700		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			7,614.00000	8,468	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			10,611.00000	11,465	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			13,714.00000	14,568	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.42400		8.34400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			1,243.00000	993	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			5,041.00000	5,649	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.33800		8.25800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,841.00000	1,584	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			7,536.00000	8,141	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.24600		8.16600		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			4,383.00000	3,750	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			827.00000	1,061	0.00	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.17200		10.10500		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			1,325.00000	1,390	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			1,572.00000	1,637	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			1,821.00000	1,885	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.79900		9.70200		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			55.00000	43	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			597.00000	659	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.34800		9.13600		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,391.00000	1,334	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,596.00000	1,650	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.16600		8.89400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,753.00000	1,709	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,796.00000	1,833	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.72500		8.66500		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			4,811.00000	5,117	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			6,176.00000	6,481	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			7,562.00000	7,868	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.58900		8.52900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			1,215.00000	1,067	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,361.00000	1,513	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.44500		8.38500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			1,015.00000	913	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			2,926.00000	3,118	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.28100		8.22100		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			3,334.00000	3,128	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			832.00000	914	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			8.60000	8.53000		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		6,874.00000	7,320	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.48900	8.41900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		856.00000	693	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,936.00000	2,215	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.37100	8.30100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		342.00000	269	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3,884.00000	4,250	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.24400	8.17400		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		2,930.00000	2,637	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		925.00000	1,067	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.60300	8.52300		11.05	316,512,822.10	3,265	66.00
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		7,327.00000	7,871	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.50100	8.42100		7.21	325,002,213.90	3,265	3,265.00
R204 On 02/05/2008 Bond Future	8.25	Call		913.00000	716	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		2,084.00000	2,430	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.39500	8.31500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		251.00000	182	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		4,169.00000	4,639	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.27900	8.19900		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		2,925.00000	2,567	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		928.00000	1,106	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.76400	8.71400		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		4,357.00000	4,576	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.62300	8.57300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		400.00000	339	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,801.00000	1,955	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.47000	8.42000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		674.00000	608	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2,450.00000	2,593	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.29000	8.24000		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		1,284.00000	1,198	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		2,267.00000	2,384	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.59500	8.51500		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		7,413.00000	7,965	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.50300	8.42300		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			926.00000	727	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			2,134.00000	2,486	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.40500		8.32500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			492.00000	364	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			2,771.00000	3,193	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.29700		8.21700		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			2,775.00000	2,407	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			852.00000	1,034	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			8.30000		8.21000		12.56	513,447,538.20	6,410	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			12,225.00000	13,026	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.23100		8.14100		12.88	506,966,451.30	6,410	6,410.00
R209 On 02/05/2008 Bond Future	7.75	Call			722.00000	533	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			4,409.00000	5,031	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.15900		8.06900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			242.00000	135	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			3,265.00000	3,979	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.08400		7.99400		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			561.00000	368	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			2,885.00000	3,524	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			255.69900		256.44600		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			262.22100		262.98800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			270.16700		271.15700		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			277.40100		278.21100		0.00	0.00	0	400.00
Total for Derivatives:								6,044,593,056.59	57,532	178,197.00
Grand Total:								6,044,593,056.59	57,532	178,197.00