

# Daily MTM Report

Daily summary for 07/02/2008

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			9.38000		9.41000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.76500		8.83000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.52500		8.63000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.38200		10.25500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.77500		8.84000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.66500		8.74000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.66000		8.73000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.82500		8.89000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.65000		8.72000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.29500		8.42500			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			7.87260		7.74500		0.00	21,649,650.00	2,750	79,625.00
\$ / R On 13/06/2008 Currency Future			8.04210		7.91080		0.00	10,213,467.00	1,270	30,843.00
\$ / R On 15/09/2008 Currency Future			8.21890		8.08310		0.00	7,355,915.50	895	10,133.00
£ / R On 17/03/2008 Currency Future			15.26670		15.13370		0.00	0.00	0	1,197.00
£ / R On 13/06/2008 Currency Future			15.49720		15.36140		0.00	774,860.00	50	1,390.00
£ / R On 15/09/2008 Currency Future			15.73900		15.59830		0.00	6,610,380.00	420	484.00
€ / R On 17/03/2008 Currency Future			11.41980		11.31920		0.00	0.00	0	3,752.00
€ / R On 13/06/2008 Currency Future			11.62740		11.52210		0.00	0.00	0	3,881.00
€ / R On 15/09/2008 Currency Future			11.84400		11.73090		0.00	25,642,260.00	2,165	9,570.00
ALBI On 07/02/2008 Index Future			256.68000		255.76200		0.00	1,524,679,200.00	594	0.00
ALBI On 07/02/2008 Index Future	254.00	Call			17,629.00000	26,800	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			9.00000	0	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			261.95700		262.30800		0.00	1,556,024,580.00	594	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			14,294.00000	12,998	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			41,214.00000	43,428	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			269.86000		270.20700		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			69,398.00000	66,849	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			17,328.00000	18,249	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			277.33200		277.68800		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			135,274.00000	132,158	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			8,394.00000	8,838	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			110.07500		111.04600		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			112.81800		113.78700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			118.98600		119.14500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			119.41900		120.47300		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			258.54300		257.72300		3.89	23,268,870.00	9	0.00
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			72,770.00000	64,570	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			263.73700		264.08500		0.00	23,736,330.00	9	9.00
GOVI On 02/05/2008 jGovi	264.00	Call			25,992.00000	24,106	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			25,142.00000	26,736	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			271.63200		272.05400		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			29,609.00000	27,740	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			49,069.00000	51,420	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			279.17000		279.60300		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			80,978.00000	77,949	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			24,948.00000	26,249	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			300.10400		299.51400		0.00	0.00	0	0.00
ILBI On 02/05/2008 Index Future			307.80600		307.20400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.59000		10.53300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.90100		9.84000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.19600		9.15300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.93100		9.86400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.79000		9.74200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.70200		9.64100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.62800		9.53300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.14200		11.14200		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.14600		11.15300		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			8,862.00000	8,845	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			0.00000	0	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.29000		11.23000		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			10,983.00000	11,034	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,461.00000	8,314	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.18800		11.10600		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,171.00000	15,235	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,095.00000	12,960	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.94700		10.83900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,993.00000	18,094	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,563.00000	16,403	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.62600		10.51400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,563.00000	20,672	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,315.00000	19,152	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.30100		10.20200		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			9.99500		9.93100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,333.00000	24,387	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,501.00000	24,399	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.75400		9.63300		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.68700		10.60600		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			28,447.00000	29,866	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			10.49700		10.41400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			14,780.00000	15,817	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			5,811.00000	5,182	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.24300		10.16400		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.93300		9.87200		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			33,860.00000	36,190	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			9.83300		9.77300		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			16,860.00000	18,671	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			4,759.00000	3,942	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.70900		9.64800		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.60500		9.54500		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			34,512.00000	38,194	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			9.52800		9.47200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			32,470.00000	35,972	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			1,053.00000	714	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.44200		9.38400		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.68400		10.68800		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			10.86500		10.87200		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.08200		11.09100		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			10.98900		10.99300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.14300		11.14700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.27500		11.27900		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			247.75700		246.26000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			252.33900		252.33900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			260.11700		260.10400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			267.10500		267.16600		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.38000		9.41000		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			2,747.00000	2,677	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			3,351.00000	3,281	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			3,959.00000	3,889	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.31300		9.27300		2.64	2,637,785.04	24	8,078.00
R153 On 02/05/2008 Bond Future	9.00	Call			318.00000	287	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			905.00000	960	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			9.10800		9.06800		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			294.00000	272	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,393.00000	1,447	2.22	0.00	0	0.00
R153 On 06/11/2008 Bond Future			8.95800		8.91800		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			2,178.00000	2,137	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,614.00000	1,641	0.00	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.76500		8.83000		6.35	232,556,618.40	1,770	0.00
R157 On 07/02/2008 Bond Future	8.25	Call			0.00000	0	6.35	0.00	250	0.00
R157 On 07/02/2008 Bond Future	8.50	Call			0.00000	0	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			2,113.00000	1,701	6.50	425,250,000.00	250	0.00
R157 On 07/02/2008 Bond Future	8.25	Put			3,746.00000	3,333	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			7,095.00000	6,683	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			8,813.00000	8,400	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			10,560.00000	10,147	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.78700		8.75700		6.35	133,792,042.41	1,053	9,935.00
R157 On 02/05/2008 Bond Future	8.75	Call			1,617.00000	1,516	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,661.00000	1,745	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			934.00000	861	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			2,542.00000	2,655	6.50	0.00	0	2,000.00
R157 On 07/08/2008 Bond Future			8.70100		8.67100		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			787.00000	739	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			4,935.00000	5,069	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			8.63800		8.60800		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			2,629.00000	2,526	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			1,796.00000	1,869	0.00	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.52500		8.63000		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			9,762.00000	8,658	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			12,759.00000	11,655	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			15,863.00000	14,759	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.57200		8.57200		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			640.00000	630	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			6,860.00000	6,850	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.50500		8.50500		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			1,145.00000	1,138	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			9,472.00000	9,464	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.44900		8.44900		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			2,397.00000	2,393	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			1,864.00000	1,860	0.00	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.38200		10.25300		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			1,468.00000	1,593	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			1,716.00000	1,840	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			1,964.00000	2,088	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			10.07300		9.90700		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			31.00000	19	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			731.00000	846	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.68700		9.47200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,299.00000	1,243	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,681.00000	1,738	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			9.44100		9.29100		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,688.00000	1,663	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,849.00000	1,868	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.77500		8.84000		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			5,699.00000	5,370	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			7,064.00000	6,735	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			8,451.00000	8,122	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.77200		8.74200		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			753.00000	694	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,960.00000	2,050	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.65400		8.62400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			659.00000	619	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			3,735.00000	3,840	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			8.54800		8.51800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			2,392.00000	2,305	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			1,305.00000	1,358	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			8.66500		8.73000		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			8,140.00000	7,731	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.68000		8.65000		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			409.00000	364	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			2,941.00000	3,082	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.58300		8.55300		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			139.00000	122	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			5,248.00000	5,416	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			8.50300		8.47300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			1,808.00000	1,711	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			1,644.00000	1,730	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.66000		8.73000		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			8,726.00000	8,256	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.69000		8.66000		7.21	0.00	0	3,265.00
R204 On 02/05/2008 Bond Future	8.25	Call			424.00000	377	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			3,203.00000	3,355	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.60800		8.57800		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			82.00000	70	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			5,757.00000	5,943	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			8.53800		8.50800		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			1,698.00000	1,597	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			1,750.00000	1,846	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.82500		8.89000		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			5,127.00000	4,843	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.80800		8.78800		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			192.00000	176	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			2,513.00000	2,581	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.68100		8.66100		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			407.00000	387	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			3,183.00000	3,246	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			8.56400		8.54400		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			831.00000	804	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			3,042.00000	3,094	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.65000		8.72000		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			8,818.00000	8,342	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.68700		8.65700		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			438.00000	389	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			3,246.00000	3,400	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.61200		8.58200		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			176.00000	152	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			4,205.00000	4,384	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			8.54600		8.51600		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			1,561.00000	1,460	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			1,668.00000	1,767	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			8.29500		8.42000		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			14,074.00000	12,982	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.35900		8.36900		12.88	1,793,078.62	23	6,430.00
R209 On 02/05/2008 Bond Future	7.75	Call			324.00000	330	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			6,039.00000	5,958	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.30000		8.31000		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			45.00000	48	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			5,234.00000	5,149	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.25100		8.26100		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call			145.00000	152	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			4,894.00000	4,813	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			254.04600		254.44600		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			260.37700		260.72700		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			268.47100		268.86600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			275.61300		276.04700		0.00	0.00	0	400.00
<b>Total for Derivatives:</b>								<b>3,995,985,036.97</b>	<b>12,126</b>	<b>176,546.00</b>

**Grand Total:** 3,995,985,036.97 12,126 176,546.00