



Daily MTM Report

Daily summary for 23/04/2008

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			10.18500	10.00000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.40000	9.26000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.22000	9.08000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.21800	11.14500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.43500	9.30000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.35000	9.22000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.33500	9.20500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.46500	9.33000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.33500	9.20500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.04000	8.90000			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 13/06/2008 Currency Future			7.74410		7.74610		0.00	39,053,496.30	5,043	57,716.00
\$ / R On 15/09/2008 Currency Future			7.92190		7.92220		0.00	15,526,924.00	1,960	23,507.00
\$ / R On 12/12/2008 Currency Future			8.10380		8.10110		0.00	1,604,552.40	198	8,101.00
£ / R On 13/06/2008 Currency Future			15.27100		15.39370		0.00	1,878,333.00	123	5,367.00
£ / R On 15/09/2008 Currency Future			15.51800		15.63970		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			15.77380		15.89110		0.00	725,594.80	46	272.00
€ / R On 13/06/2008 Currency Future			12.26240		12.34770		0.00	343,347.20	28	17,258.00
€ / R On 15/09/2008 Currency Future			12.48650		12.57020		0.00	624,325.00	50	8,513.00
€ / R On 12/12/2008 Currency Future			12.71790		12.79620		0.00	737,638.20	58	4,819.00
ALBI On 02/05/2008 Index Future			252.68300		255.05600		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			0.00000	0	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			99,440.00000	123,170	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			260.97300		263.08500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			19,958.00000	12,579	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			39,108.00000	52,849	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			268.83200		270.92200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			75,858.00000	61,222	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			16,638.00000	22,902	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			109.66400		110.46500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.92400		113.74800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.03700		116.88200		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			255.02700		257.24900		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			5.00000	0	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			67,515.00000	89,730	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			262.47500		264.75950		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			3,557.00000	1,700	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			95,962.00000	116,950	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.72450		272.07050		0.00	161,834,700.00	60	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			31,199.00000	22,056	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			50,494.00000	64,811	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
ILBI On 02/05/2008 Index Future			313.39800		314.07600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.70900		11.54400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.46500		10.30400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.80100		9.68000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.60400		10.47400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.26000		10.12100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.20100		10.10800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.10900		10.02800		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.72500		11.72500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.80400		11.77600		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			5,644.00000	5,535	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			1,688.00000	1,520	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.08500		11.95000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			12,960.00000	13,092	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			8,844.00000	8,651	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.07500		11.91500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,765.00000	16,936	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			12,733.00000	12,519	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.01700		11.87100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,065.00000	20,222	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			15,534.00000	15,340	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.82700		11.63100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.50500		11.29600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,227.00000	24,461	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			21,084.00000	20,814	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.23400		11.00200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.70600		11.54200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			28,924.00000	31,747	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			0.00000	0	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.57700		11.38600		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
JN02 On 06/11/2008 jNote			11.37600	11.17100		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Call		14,016.00000	15,771	0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Put		15,407.00000	13,557	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.15100	10.93700		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Call		15,171.00000	16,874	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Put		20,695.00000	18,618	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.70600	10.55400		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		41,868.00000	47,453	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		0.00000	0	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.57600	10.41500		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.11700	10.94600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Call		9,982.00000	12,473	0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Put		20,908.00000	17,221	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			10.05300	9.95000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		60,593.00000	66,581	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		0.00000	0	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.95900	9.85900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.24500	10.14700		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.81200	10.81200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.09200	11.09500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.47900	11.48500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.29400	11.29800		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.49600	11.50000		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.71400	11.71900		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.51900	11.52200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.67700	11.68000		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.87500	11.87900		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future			10.19000	9.97200		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Call		439.00000	224	0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Put		380.00000	623	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future			9.41200	9.24200		0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Call		492.00000	121	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Put		444.00000	1,088	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future			9.23400	9.06400		0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Call		196.00000	6	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Put		825.00000	2,280	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
M204 On 05/05/2008 Bond Future				9.35100	9.19100		0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Call			574.00000	114	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Put			201.00000	747	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future				9.05700	8.88700		0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Call			918.00000	99	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Put			33.00000	539	0.00	0.00	0	0.00
MLBI On 05/05/2008 Index Future				252.68300	255.05600		0.00	0.00	0	0.00
MOVI On 05/05/2008 jGovi				255.02700	257.24900		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future				241.57900	244.29200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future				248.76200	251.55300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future				255.62000	258.48400		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future				10.19000	9.97200		2.64	0.00	0	6,532.00
R153 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			2,072.00000	2,529	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future				10.01000	9.79900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			18.00000	8	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,509.00000	2,897	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			6.00000	2	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,986.00000	3,380	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future				9.89600	9.67600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,257.00000	1,100	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,976.00000	2,186	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future				9.41200	9.24200		6.35	25,885,864.20	210	11,198.00
R157 On 02/05/2008 Bond Future	8.75	Call			7.00000	0	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			3,013.00000	4,022	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			0.00000	0	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,570.00000	5,586	6.50	0.00	0	0.00
R157 On 07/08/2008 Bond Future				9.31800	9.14800		6.25	0.00	0	6,457.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,200.00000	1,679	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,603.00000	2,075	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call			1,452.00000	1,056	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,325.00000	2,921	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			881.00000	605	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,247.00000	3,963	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			121,417.00000	120,424	6.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/08/2008 Bond Future	750.00	Put			0.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			3,072.00000	2,432	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,029.00000	1,382	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call			482.00000	310	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			4,365.00000	5,185	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			234.00000	139	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,658.00000	6,556	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			98.00000	53	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			7,088.00000	8,036	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.24700		9.07700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,047.00000	743	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,938.00000	3,602	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.23400		9.06400		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			0.00000	0	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,198.00000	12,844	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.16000		8.99000		12.02	0.00	0	2,320.00
R186 On 07/08/2008 Bond Future	7.75	Call			118.00000	62	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,365.00000	14,960	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.10000		8.93000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			381.00000	172	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,733.00000	6,177	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.19800		11.11400		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,618.00000	1,681	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.78600		10.66500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			697.00000	669	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,705.00000	1,740	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.52400		10.37300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,271.00000	1,247	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,752.00000	1,773	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.44700		9.27700		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			0.00000	0	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,813.00000	4,623	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.33400		9.16400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			68.00000	36	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,714.00000	6,474	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.23800		9.06800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			887.00000	637	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,354.00000	2,878	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 02/05/2008 Bond Future			9.35900		9.19900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			0.00000	0	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			5,871.00000	6,816	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.25900		9.09900		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			1.00000	0	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			8,399.00000	9,335	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.17900		9.01900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			395.00000	238	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,482.00000	4,251	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.35100		9.19100		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call			0.00000	0	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			6,225.00000	7,231	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.26200		9.10200		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			9,053.00000	10,053	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.18700		9.02700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			341.00000	194	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,712.00000	4,558	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.47300		9.30300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			0.00000	0	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			4,479.00000	5,177	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.34000		9.17000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			31.00000	15	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			4,880.00000	5,543	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.22100		9.05100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			218.00000	145	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,433.00000	5,022	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.35300		9.19300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			0.00000	0	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			6,336.00000	7,353	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.27100		9.11100		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			1.00000	0	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			7,498.00000	8,511	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.20100		9.04100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			257.00000	135	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,789.00000	4,676	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			9.05700		8.88700		12.88	0.00	0	6,225.00
R209 On 02/05/2008 Bond Future	7.75	Call			0.00000	0	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			10,016.00000	11,341	12.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 07/08/2008 Bond Future			8.99400	8.82400		0.00	0.00	0	2,450.00
R209 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		9,501.00000	10,841	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.94300	8.77300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		1.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		9,079.00000	10,429	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			251.72800	253.94100		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			259.21300	261.48900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.35800	268.69300		0.00	0.00	0	400.00
Total for Derivatives:							248,214,775.10	7,776	171,670.00

Grand Total: 248,214,775.10 7,776 171,670.00