



Daily MTM Report

Daily summary for 24/04/2008

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			10.25000	10.18500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.43500	9.40000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.26500	9.22000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.28500	11.21800			0.00	0	0.00
R201 On 21/12/2014 Bond			9.47500	9.43500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.38500	9.35000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.37500	9.33500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.50500	9.46500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.37500	9.33500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.09000	9.04000			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			7.80000		7.74410		0.00	26,278,200.00	3,369	59,290.00
\$ / R On 15/09/2008 Currency Future			7.98030		7.92190		0.00	399,015.00	50	23,557.00
\$ / R On 12/12/2008 Currency Future			8.16380		8.10380		0.00	2,612,416.00	320	8,421.00
£ / R On 13/06/2008 Currency Future			15.32320		15.27100		0.00	260,494.40	17	5,382.00
£ / R On 15/09/2008 Currency Future			15.57290		15.51800		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			15.83220		15.77380		0.00	2,533,152.00	160	425.00
€ / R On 13/06/2008 Currency Future			12.22100		12.26240		0.00	1,222,100.00	100	17,314.00
€ / R On 15/09/2008 Currency Future			12.44720		12.48650		0.00	0.00	0	8,513.00
€ / R On 12/12/2008 Currency Future			12.67950		12.71790		0.00	2,535,900.00	200	5,019.00
ALBI On 02/05/2008 Index Future			252.47400		252.68300		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			123,170.00000	125,260	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			260.43400		260.97300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			12,579.00000	10,980	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			52,849.00000	56,640	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			268.34400		268.83200		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			61,222.00000	57,958	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			22,902.00000	24,518	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			109.60400		109.66400		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.86300		112.92400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.97500		116.03700		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			254.73550		255.02700		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			0.00000	0	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			89,730.00000	92,645	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			262.17600		262.47500		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			1,700.00000	1,501	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			116,950.00000	119,741	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			269.41850		269.72450		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			22,056.00000	20,939	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			64,811.00000	66,754	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			312.68800		313.39800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.81000		11.70900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.59100		10.46500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.90800		9.80100		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.72900		10.60400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.35600		10.26000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.29800		10.20100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.20900		10.10900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.77500		11.72500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.86900		11.80400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			5,535.00000	5,491	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			1,520.00000	1,319	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.19000		12.08500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,092.00000	13,184	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			8,651.00000	8,490	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.19700		12.07500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,936.00000	17,058	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			12,519.00000	12,347	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.10000		12.01700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,222.00000	20,299	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			15,340.00000	15,217	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.93800		11.82700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.62700		11.50500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,461.00000	24,589	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			20,814.00000	20,647	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.36100		11.23400		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.80700		11.70600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			31,747.00000	33,476	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			11.69400		11.57700		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			11.49900	11.37600		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Call		15,771.00000	16,874	0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Put		13,557.00000	12,503	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.27800	11.15100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Call		16,874.00000	17,929	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Put		18,618.00000	17,437	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.84800	10.70600		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		47,453.00000	52,660	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			10.72200	10.57600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.27400	11.11700		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Call		12,473.00000	15,078	0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Put		17,221.00000	14,225	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			10.15500	10.05300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		66,581.00000	72,505	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			10.06400	9.95900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.35800	10.24500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.81100	10.81200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.08400	11.09200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.48200	11.47900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.32400	11.29400		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.57800	11.49600		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.87200	11.71400		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.67100	11.51900		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.86500	11.67700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.08900	11.87500		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future			10.22000	10.19000		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Call		224.00000	189	0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Put		623.00000	650	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future			9.42200	9.41200		0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Call		121.00000	97	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Put		1,088.00000	1,124	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future			9.25400	9.23400		0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Call		6.00000	2	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Put		2,280.00000	2,468	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				9.36100	9.35100		0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Call			114.00000	90	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Put			747.00000	786	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future				9.07700	9.05700		0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Call			99.00000	58	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Put			539.00000	651	0.00	0.00	0	0.00
MLBI On 05/05/2008 Index Future				252.47400	252.68300		0.00	0.00	0	0.00
MOVI On 05/05/2008 jGovi				254.73600	255.02700		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future				241.32500	241.57900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future				248.50200	248.76200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future				255.35300	255.62000		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future				10.22000	10.19000		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			2,529.00000	2,592	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future				10.04000	10.01000		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			8.00000	7	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,897.00000	2,952	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			2.00000	2	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			3,380.00000	3,436	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future				9.92600	9.89600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,100.00000	1,076	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,186.00000	2,213	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future				9.42200	9.41200		6.35	25,873,386.00	210	10,988.00
R157 On 02/05/2008 Bond Future	8.75	Call			0.00000	0	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			4,022.00000	4,081	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			5,586.00000	5,645	6.50	0.00	0	0.00
R157 On 07/08/2008 Bond Future				9.32800	9.31800		6.25	0.00	0	6,457.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,679.00000	1,643	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,075.00000	2,097	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call			1,056.00000	1,028	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,921.00000	2,951	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			605.00000	585	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,963.00000	4,001	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,424.00000	120,366	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			2,432.00000	2,389	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,382.00000	1,397	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call			310.00000	297	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,185.00000	5,230	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			139.00000	132	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,556.00000	6,607	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			53.00000	50	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,036.00000	8,091	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.25700		9.24700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			743.00000	724	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,602.00000	3,640	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.25400		9.23400		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			12,844.00000	13,035	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.18000		9.16000		12.02	10,177,128.90	90	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			62.00000	56	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			14,960.00000	15,146	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.12000		9.10000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			172.00000	154	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,177.00000	6,352	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.27000		11.19800		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			1,681.00000	1,736	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.86000		10.78600		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			669.00000	650	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,740.00000	1,760	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.59500		10.52400		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,247.00000	1,234	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,773.00000	1,781	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.45700		9.44700		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			4,623.00000	4,670	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.34400		9.33400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			36.00000	34	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,474.00000	6,518	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.24800		9.23800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			637.00000	621	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,878.00000	2,908	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			9.36900		9.35900		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			6,816.00000	6,875	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.26900		9.25900		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			9,335.00000	9,393	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.18900		9.17900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			238.00000	228	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,251.00000	4,299	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.36100		9.35100		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			7,231.00000	7,293	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.27200		9.26200		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			10,053.00000	10,115	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.19700		9.18700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			194.00000	185	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,558.00000	4,611	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.48300		9.47300		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			5,177.00000	5,218	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.35000		9.34000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			15.00000	14	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			5,543.00000	5,582	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.23100		9.22100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			145.00000	140	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,022.00000	5,055	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.36300		9.35300		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			7,353.00000	7,416	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.28100		9.27100		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			8,511.00000	8,574	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.21100		9.20100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			135.00000	128	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,676.00000	4,732	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			9.07700		9.05700		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			11,341.00000	11,494	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			9.01400	8.99400		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		10,841.00000	10,996	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.96300	8.94300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		10,429.00000	10,585	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			251.44100	251.72800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.91800	259.21300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.05700	266.35800		0.00	0.00	0	400.00
Total for Derivatives:							71,891,792.30	4,516	173,918.00

Grand Total: 71,891,792.30 4,516 173,918.00