

# Daily MTM Report

Daily summary for 25/04/2008

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			10.25600	10.25000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.42400	9.43500			0.00	0	0.00
R186 On 21/12/2026 Bond			9.26200	9.26500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.30700	11.28500			0.00	0	0.00
R201 On 21/12/2014 Bond			9.46400	9.47500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.36800	9.38500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.35300	9.37500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.48900	9.50500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.35700	9.37500			0.00	0	0.00
R209 On 31/03/2036 Bond			9.09700	9.09000			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 13/06/2008 Currency Future			7.71310		7.80000		0.00	205,546,401.90	26,649	65,058.00
\$ / R On 15/09/2008 Currency Future			7.89530		7.98030		0.00	39,476.50	5	23,562.00
\$ / R On 12/12/2008 Currency Future			8.07630		8.16380		0.00	24,228.90	3	8,424.00
£ / R On 13/06/2008 Currency Future			15.28540		15.32320		0.00	61,798,872.20	4,043	6,299.00
£ / R On 15/09/2008 Currency Future			15.54470		15.57290		0.00	0.00	0	611.00
£ / R On 12/12/2008 Currency Future			15.80330		15.83220		0.00	158,033.00	10	435.00
€ / R On 13/06/2008 Currency Future			12.04940		12.22100		0.00	2,446,028.20	203	17,361.00
€ / R On 15/09/2008 Currency Future			12.28000		12.44720		0.00	442,080.00	36	8,477.00
€ / R On 12/12/2008 Currency Future			12.50980		12.67950		0.00	125,098.00	10	5,009.00
ALBI On 02/05/2008 Index Future			252.63900		252.47400		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			125,260.00000	123,610	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			260.13300		260.43400		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			10,980.00000	10,105	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			56,640.00000	58,775	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			268.09400		268.34400		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			57,958.00000	56,273	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			24,518.00000	25,333	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			109.58100		109.60400		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.00300		112.86300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.35200		115.97500		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			254.89200		254.73550		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			92,645.00000	91,080	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			262.63500		262.17600		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			1,501.00000	1,715	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			119,741.00000	115,365	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			270.34050		269.41850		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			20,939.00000	24,037	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			66,754.00000	60,632	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			312.55500		312.68800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.85000		11.81000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.57700		10.59100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.90000		9.90800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.70900		10.72900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.34800		10.35600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.28700		10.29800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.19700		10.20900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.81300		11.77500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.91800		11.86900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			5,491.00000	5,421	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			1,319.00000	1,125	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.28600		12.19000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			13,184.00000	13,265	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			8,490.00000	8,340	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.30600		12.19700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,058.00000	17,164	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			12,347.00000	12,191	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			12.19700		12.10000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,299.00000	20,394	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			15,217.00000	15,078	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.99300		11.93800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.69900		11.62700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,589.00000	24,655	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			20,647.00000	20,539	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.39100		11.36100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.87400		11.80700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			33,476.00000	34,616	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			11.73900		11.69400		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			11.51300	11.49900		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Call		16,874.00000	16,968	0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Put		12,503.00000	12,355	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			11.25600	11.27800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Call		17,929.00000	17,708	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Put		17,437.00000	17,602	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.83100	10.84800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		52,660.00000	52,009	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			10.70100	10.72200		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			11.24400	11.27400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Call		15,078.00000	14,512	0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Put		14,225.00000	14,724	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			10.14500	10.15500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		72,505.00000	71,911	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			10.05100	10.06400		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.33900	10.35800		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.81100	10.81100		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.09000	11.08400		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.50100	11.48200		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.33900	11.32400		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.59200	11.57800		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.88000	11.87200		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.67100	11.67100		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.86300	11.86500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.08700	12.08900		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future			10.24000	10.22000		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Call		189.00000	161	0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Put		650.00000	664	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future			9.41900	9.42200		0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Call		97.00000	88	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Put		1,124.00000	1,097	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future			9.25900	9.25400		0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Call		2.00000	1	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Put		2,468.00000	2,515	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				9.35800	9.36100		0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Call			90.00000	83	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Put			786.00000	760	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future				9.08900	9.07700		0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Call			58.00000	38	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Put			651.00000	722	0.00	0.00	0	0.00
MLBI On 05/05/2008 Index Future				252.63900	252.47400		0.00	0.00	0	0.00
MOVI On 05/05/2008 jGovi				254.89200	254.73600		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future				241.51100	241.32500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future				249.05200	248.50200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future				256.43300	255.35300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future				10.24000	10.22000		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			2,592.00000	2,634	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future				10.04000	10.04000		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			7.00000	6	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,952.00000	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			3,436.00000	3,436	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future				9.87600	9.92600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,076.00000	1,105	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			2,213.00000	2,159	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future				9.41900	9.42200		6.35	64,076,698.40	520	10,448.00
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			4,081.00000	4,063	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			5,645.00000	5,627	6.50	0.00	0	0.00
R157 On 07/08/2008 Bond Future				9.30200	9.32800		6.25	0.00	0	6,457.00
R157 On 07/08/2008 Bond Future	9.25	Call			1,643.00000	1,706	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			2,097.00000	2,009	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call			1,028.00000	1,073	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,951.00000	2,845	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			585.00000	614	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			4,001.00000	3,879	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,366.00000	120,517	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			2,389.00000	2,471	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,397.00000	1,327	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call			297.00000	314	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			5,230.00000	5,096	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			132.00000	140	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,607.00000	6,464	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			50.00000	53	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			8,091.00000	7,943	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.20800		9.25700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			724.00000	797	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,640.00000	3,435	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.25900		9.25400		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			13,035.00000	13,082	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.17700		9.18000		12.02	0.00	0	2,410.00
R186 On 07/08/2008 Bond Future	7.75	Call			56.00000	55	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			15,146.00000	15,116	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.10900		9.12000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			154.00000	161	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			6,352.00000	6,253	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.29600		11.27000		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			1,736.00000	1,755	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.87700		10.86000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			650.00000	642	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,760.00000	1,761	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.61600		10.59500		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,234.00000	1,228	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,781.00000	1,780	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.45800		9.45700		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			4,670.00000	4,675	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.33600		9.34400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			34.00000	34	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,518.00000	6,481	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.23100		9.24800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			621.00000	640	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,908.00000	2,849	0.00	0.00	0	0.00

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R203 On 02/05/2008 Bond Future			9.36800		9.36900		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			6,875.00000	6,869	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.25700		9.26900		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			9,393.00000	9,323	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.16700		9.18900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			228.00000	243	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,299.00000	4,187	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.35800		9.36100		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			7,293.00000	7,275	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.25900		9.27200		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			10,115.00000	10,034	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.17400		9.19700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call			185.00000	200	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,611.00000	4,483	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.48800		9.48300		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			5,218.00000	5,239	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.34000		9.35000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			14.00000	14	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			5,582.00000	5,542	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.20700		9.23100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			140.00000	147	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			5,055.00000	4,969	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.35900		9.36300		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			7,416.00000	7,391	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.26700		9.28100		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			8,574.00000	8,486	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.18800		9.21100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			128.00000	140	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,732.00000	4,599	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			9.08900		9.07700		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			11,494.00000	11,586	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			9.02000	9.01400		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		10,996.00000	11,042	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.96300	8.96300		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		10,585.00000	10,585	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			251.61900	251.44100		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			259.47500	258.91800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			267.16600	266.05700		0.00	0.00	0	400.00

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**Total for Derivatives:** **334,656,917.10**      **31,479**      **180,082.00**

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**Grand Total:** **334,656,917.10**      **31,479**      **180,082.00**