

Daily MTM Report

Daily summary for 09/01/2008

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			9.40500	9.41000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.57000	8.58000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.24000	8.25000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.24500	10.25000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.61500	8.62500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.42500	8.43500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.41500	8.42500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.72000	8.73500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.40000	8.40500			0.00	0	0.00
R209 On 31/03/2036 Bond			7.99000	8.00000			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			6.95960		6.96300		0.00	14,782,190.40	2,124	49,378.00
\$ / R On 13/06/2008 Currency Future			7.09120		7.09330		0.00	21,911,808.00	3,090	18,885.00
\$ / R On 15/09/2008 Currency Future			7.23070		7.23160		0.00	1,229,219.00	170	2,224.00
£ / R On 17/03/2008 Currency Future			13.60540		13.73850		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			13.81550		13.94890		0.00	0.00	0	1,155.00
£ / R On 15/09/2008 Currency Future			14.03070		14.16610		0.00	0.00	0	50.00
€ / R On 17/03/2008 Currency Future			10.21480		10.25750		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.39230		10.43670		0.00	0.00	0	1,248.00
€ / R On 15/09/2008 Currency Future			10.57300		10.61890		0.00	0.00	0	112.00
ALBI On 07/02/2008 Index Future			259.85800		259.77600		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			58,681.00000	59,387	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			921.00000	807	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			266.62500		266.66500		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			38,826.00000	38,462	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			22,176.00000	22,212	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			274.68500		274.73000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			106,778.00000	106,341	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			9,478.00000	9,491	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			282.32100		282.37500		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			178,379.00000	177,850	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4,629.00000	4,640	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			111.91900		111.91500		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			114.84100		114.83800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			120.14900		120.18300		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.53500		121.53000		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			261.30900		261.24300		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			1,393.00000	1,373	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			38,963.00000	38,283	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			268.60400		268.54050		0.00	5,372,080.00	2	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			57,854.00000	58,213	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			12,449.00000	12,173	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			276.18100		276.11450		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			53,232.00000	53,527	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			32,087.00000	31,717	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			283.76000		283.68700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			113,166.00000	113,677	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			16,296.00000	16,077	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			298.41600		298.35700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.55100		10.57500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.60700		9.62600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.72800		8.75000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.64600		9.66200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.45300		9.47800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.32000		9.34700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.27100		9.29600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.32500		11.32100		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.27200		11.25700		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			11,378.00000	11,334	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			2,257.00000	2,167	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.25900		11.26100		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,533.00000	12,481	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,927.00000	9,881	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.15800		11.17000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			16,326.00000	16,275	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			14,094.00000	14,073	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.92500		10.96400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			19,036.00000	18,959	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,304.00000	17,320	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.57700		10.58500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,426.00000	21,390	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			20,005.00000	19,988	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.24500		10.26000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.92600		9.95600		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	10.00	Call			25,002.00000	24,944	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,109.00000	25,125	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.67800		9.71100		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.66300		10.67800		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			29,802.00000	29,534	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			90.00000	85	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.44500		10.47200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			16,851.00000	16,500	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			6,845.00000	6,977	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.18600		10.22200		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.75000		9.76700		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			29,880.00000	29,234	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			89.00000	90	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.61900		9.63900		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			14,938.00000	14,434	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			8,050.00000	8,325	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.46700		9.48900		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.24500		9.27100		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			18,059.00000	16,570	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			770.00000	924	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.15300		9.18000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			18,764.00000	17,577	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			5,833.00000	6,371	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.04700		9.07600		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.53400		10.53900		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.89400		10.90100		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.23100		11.23800		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			11.00200		11.00400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.22400		11.22600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.37300		11.37400		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.15300		11.15300		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			253.27400		253.09600		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			259.88500		259.70600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			267.71700		267.71300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			275.03500		274.83900		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.34100		9.35100		2.85	0.00	0	8,063.00
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			2,610.00000	2,587	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			3,213.00000	3,190	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			3,821.00000	3,798	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.12900		9.13900		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			514.00000	521	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			813.00000	798	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.88200		8.89200		2.33	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Call			447.00000	452	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,207.00000	1,193	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.51900		8.53900		6.35	11,966,923.80	90	9,048.00
R157 On 07/02/2008 Bond Future	8.50	Call			867.00000	912	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			1,120.00000	1,035	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	7.75	Call			11.00000	11	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			5,245.00000	5,116	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.25	Call			306.00000	324	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			2,191.00000	2,079	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			1.00000	1	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			6,952.00000	6,823	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			8,699.00000	8,569	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.39900		8.41900		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,146.00000	2,209	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,634.00000	1,570	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,126.00000	3,205	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,049.00000	1,001	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.27300		8.29300		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,674.00000	1,717	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,507.00000	3,426	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.20200		8.22200		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			160.00000	170	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			5,543.00000	5,332	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			23.00000	24	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			8,402.00000	8,182	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			2.00000	2	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			11,485.00000	11,264	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.12400		8.14400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			2,410.00000	2,494	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			4,022.00000	3,884	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.04600		8.06600		12.02	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Call			2,831.00000	2,908	11.44	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 07/08/2008 Bond Future	7.75	Put			6,419.00000	6,274	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.13800		10.13800		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			1,357.00000	1,357	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			1,604.00000	1,604	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			1,853.00000	1,853	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.77500		9.77400		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			67.00000	66	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			665.00000	665	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.33500		9.32900		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,447.00000	1,442	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,754.00000	1,752	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.56800		8.58800		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call			5.00000	5	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put			4,422.00000	4,319	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			5,782.00000	5,679	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			7,168.00000	7,066	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.44400		8.46400		6.29	4,716,483.30	45	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			1,566.00000	1,613	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,385.00000	1,331	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.31500		8.33500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			1,222.00000	1,255	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			2,888.00000	2,823	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.38400		8.40400		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call			3.00000	3	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put			6,068.00000	5,939	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.28200		8.30200		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			1,361.00000	1,416	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			1,695.00000	1,621	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.17400		8.19400		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			557.00000	586	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			3,424.00000	3,326	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.37700		8.39700		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call			27.00000	27	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put			6,489.00000	6,351	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.28300		8.30300		7.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 02/05/2008 Bond Future	8.25	Call			1,456.00000	1,515	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			1,821.00000	1,743	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.18700		8.20700		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			444.00000	470	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			3,628.00000	3,519	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.66700		8.69700		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call			1.00000	2	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put			4,284.00000	4,152	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.54000		8.57000		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			519.00000	555	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			1,907.00000	1,815	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.40400		8.43400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			742.00000	779	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,576.00000	2,488	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.36000		8.38000		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call			2.00000	2	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put			6,473.00000	6,332	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.27400		8.29400		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			1,516.00000	1,577	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			1,825.00000	1,746	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.18500		8.20500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			825.00000	871	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			2,271.00000	2,178	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.95600		7.97600		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call			1.00000	1	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put			10,077.00000	9,889	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.89000		7.91000		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call			1,696.00000	1,766	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			3,238.00000	3,117	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.82400		7.84400		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			885.00000	961	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			1,795.00000	1,678	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			258.07900		258.01200		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			264.81600		264.75000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			272.84300		272.89600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			280.25300		280.17800		0.00	0.00	0	400.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for Derivatives:								59,978,704.50	5,521	108,956.00

Grand Total: 59,978,704.50 5,521 108,956.00