

Daily MTM Report

Daily summary for 15/01/2008

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			9.22500		9.24500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.32500		8.35000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.98000		8.01000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.07000		10.09500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.37500		8.39500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.18000		8.20500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.17000		8.19500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.47500		8.50000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.15000		8.18000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.68500		7.72000			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			6.85550		6.83040		0.00	397,619.00	58	51,597.00
\$ / R On 13/06/2008 Currency Future			6.99210		6.96550		0.00	15,522,462.00	2,220	19,987.00
\$ / R On 15/09/2008 Currency Future			7.13490		7.10650		0.00	35,674.50	5	2,727.00
£ / R On 17/03/2008 Currency Future			13.48600		13.34480		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			13.69690		13.55060		0.00	410,907.00	30	1,155.00
£ / R On 15/09/2008 Currency Future			13.91500		13.76260		0.00	417,450.00	30	280.00
€ / R On 17/03/2008 Currency Future			10.21570		10.16600		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.39740		10.34430		0.00	0.00	0	1,248.00
€ / R On 15/09/2008 Currency Future			10.58090		10.52260		0.00	0.00	0	70.00
ALBI On 07/02/2008 Index Future			262.92800		262.67800		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			86,825.00000	89,309	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			45.00000	29	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			269.98200		269.63900		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			58,020.00000	60,484	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			11,630.00000	10,664	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			278.15200		277.78600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			132,967.00000	136,224	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			5,107.00000	4,704	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			285.82100		285.41600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			206,747.00000	210,590	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2,587.00000	2,380	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.85700		112.78400		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.80100		115.72600		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			121.21100		121.10600		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			122.55500		122.47600		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			264.14100		263.91950		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			5,992.00000	6,576	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			16,797.00000	15,166	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			271.51100		271.28450		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			78,981.00000	80,822	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			6,136.00000	5,712	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			279.17250		278.93850		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			70,718.00000	72,251	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			21,333.00000	20,526	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			286.83900		286.59800		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			136,575.00000	138,569	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			10,595.00000	10,179	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.28800		298.85400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.43400		10.44700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.38700		9.41600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.47300		8.50700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.42400		9.45200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.21200		9.24600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.06300		9.10000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.25400		9.06000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.36300		11.35800		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.31500		11.30300		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,965.00000	10,903	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			1,758.00000	1,670	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.26000		11.24500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,218.00000	12,189	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,651.00000	9,582	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.07800		11.03500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,942.00000	15,959	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			14,037.00000	13,950	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.83500		10.81100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,669.00000	18,668	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,307.00000	17,248	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.41600		10.43100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,081.00000	21,036	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			20,034.00000	20,025	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.06300		10.05500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.75200		9.75600		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			24,635.00000	24,608	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,229.00000	25,212	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.44900		9.46700		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.55800		10.55000		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			27,527.00000	27,668	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			67.00000	55	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.30500		10.31000		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			14,789.00000	14,687	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,672.00000	7,660	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.01000		10.03000		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.55000		9.58800		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			23,096.00000	21,662	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			177.00000	212	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.40100		9.44100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			10,490.00000	9,701	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			11,330.00000	12,110	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.23100		9.27200		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			8.99400		9.03100		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			6,167.00000	4,815	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			4,175.00000	5,206	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			8.89000		8.92900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			9,381.00000	8,241	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			12,606.00000	14,005	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			8.77300		8.81500		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.51400		10.51700		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.85900		10.86500		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.20200		11.20800		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.99200		10.99400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.21200		11.21600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.35100		11.35700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.12900		11.13600		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			257.69000		257.28100		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			264.41100		269.99300		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			272.73600		272.18100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			279.83400		279.38900		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.18000		9.19000		2.85	0.00	0	8,063.00
R153 On 07/02/2008 Bond Future	8.25	Call			1.00000	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			2,233.00000	2,210	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			2,837.00000	2,813	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			3,445.00000	3,421	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			8.93800		8.94800		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			694.00000	703	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			582.00000	569	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.64900		8.65900		2.33	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Call			614.00000	621	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			923.00000	910	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.29700		8.31700		6.35	0.00	0	9,048.00
R157 On 07/02/2008 Bond Future	8.25	Call			671.00000	710	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,111.00000	1,019	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Call			1,609.00000	1,688	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			417.00000	364	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	7.75	Call			31.00000	32	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			3,820.00000	3,690	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			3.00000	3	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			5,509.00000	5,378	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			7,254.00000	7,123	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.16700		8.18700		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			3,007.00000	3,087	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,012.00000	963	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			4,165.00000	4,260	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			606.00000	572	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.02900		8.04900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			2,310.00000	2,366	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			2,619.00000	2,549	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			7.96700		7.98700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			459.00000	489	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			3,205.00000	3,007	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			78.00000	83	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			5,822.00000	5,598	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			6.00000	6	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			8,853.00000	8,625	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			7.88400		7.90400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			3,677.00000	3,795	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			2,585.00000	2,473	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.79800		7.81800		12.02	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Call			3,998.00000	4,101	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		4,784.00000	4,656	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			9.97000	9.99200		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		1,216.00000	1,194	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		1,463.00000	1,442	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		1,711.00000	1,690	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.52800	9.56200		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		98.00000	103	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		532.00000	512	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.03300	9.07300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,490.00000	1,496	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,661.00000	1,647	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.34500	8.36500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		15.00000	15	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3,280.00000	3,176	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		1.00000	1	5.99	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4,630.00000	4,526	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		6,016.00000	5,912	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.20900	8.22900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2,233.00000	2,294	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		859.00000	818	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.06500	8.08500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,721.00000	1,764	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,147.00000	2,090	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.16000	8.18000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		10.00000	10	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4,615.00000	4,484	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.04900	8.06900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2,152.00000	2,229	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		979.00000	925	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			7.93100	7.95100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1,017.00000	1,063	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2,328.00000	2,244	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.15300	8.17300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		54.00000	55	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4,954.00000	4,814	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.05100	8.07100		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			2,302.00000	2,384	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			1,055.00000	997	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			7.94500		7.96500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			891.00000	937	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			2,405.00000	2,313	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.44400		8.46400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call			5.00000	5	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put			3,255.00000	3,166	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.30300		8.32300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			899.00000	934	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			1,218.00000	1,166	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.15000		8.17000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			1,136.00000	1,169	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			1,859.00000	1,807	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.13500		8.15500		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call			7.00000	8	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put			4,879.00000	4,735	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.04300		8.06300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			2,386.00000	2,471	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			1,057.00000	998	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			7.94500		7.96500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			1,554.00000	1,628	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			1,304.00000	1,235	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.67000		7.70000		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call			5.00000	5	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put			7,421.00000	7,124	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.60100		7.63100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call			2,999.00000	3,169	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			1,821.00000	1,691	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.52900		7.55900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			2,458.00000	2,682	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			559.00000	478	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			260.92200		260.69800		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			267.72700		267.49800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			276.04900		275.71400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			283.34300		283.09900		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:								16,784,112.50	2,343	112,968.00

Grand Total: 16,784,112.50 2,343 112,968.00