

# Daily MTM Report

Daily summary for 17/01/2008

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			9.29500		9.28000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.36500		8.34500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.00500		7.99000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.13500		10.12500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.42000		8.39500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.22000		8.19500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.20500		8.18500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.52000		8.50000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.19000		8.17000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.71900		7.70000			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 17/03/2008 Currency Future			7.09180		6.99260		0.00	3,333,146.00	470	51,314.00
\$ / R On 13/06/2008 Currency Future			7.23320		7.13270		0.00	1,410,474.00	195	20,412.00
\$ / R On 15/09/2008 Currency Future			7.38060		7.27900		0.00	405,933.00	55	3,094.00
£ / R On 17/03/2008 Currency Future			13.98370		13.74170		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			14.20300		13.95930		0.00	426,090.00	30	1,235.00
£ / R On 15/09/2008 Currency Future			14.42460		14.18190		0.00	57,698.40	4	179.00
€ / R On 17/03/2008 Currency Future			10.41210		10.35410		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.60240		10.54160		0.00	0.00	0	1,141.00
€ / R On 15/09/2008 Currency Future			10.79340		10.73070		0.00	53,967.00	5	109.00
ALBI On 07/02/2008 Index Future			262.39900		262.49100		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			84,946.00000	84,021	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			36.00000	31	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			269.65600		269.73900		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			58,547.00000	57,818	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			11,157.00000	11,258	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			277.81600		277.90200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			133,922.00000	133,103	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			4,902.00000	4,943	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			285.47700		285.56500		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			208,125.00000	207,264	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2,475.00000	2,494	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.63200		112.67200		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.56800		115.60900		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			121.06500		121.10200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			122.31200		122.35500		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			263.62000		263.71900		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			4,936.00000	4,440	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			17,746.00000	18,240	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			270.97100		271.07450		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			77,049.00000	76,098	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			6,304.00000	6,388	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			278.61900		278.72450		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			69,068.00000	68,258	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			21,823.00000	22,068	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			286.27700		286.38350		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			134,660.00000	133,711	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			10,825.00000	10,941	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			298.92500		299.01800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.54700		10.50300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.52600		9.47300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.61000		8.53800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.57400		9.51600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.35800		9.28000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.21900		9.13200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.08800		9.00000		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.36700		11.36700		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.38400		11.35100		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,901.00000	10,902	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			1,563.00000	1,457	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.32800		11.30500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,199.00000	12,179	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,480.00000	9,404	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.16500		11.14000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			16,000.00000	15,995	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,841.00000	13,775	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.95900		10.90800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,727.00000	18,759	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,130.00000	17,038	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.52700		10.51300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,127.00000	21,118	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,881.00000	19,837	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.19600		10.16100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.87400		9.83400		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			24,683.00000	24,708	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,087.00000	25,015	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.59400		9.53500		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.66500		10.63000		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			28,898.00000	29,491	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			34.00000	24	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.43100		10.38700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,526.00000	15,965	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,039.00000	6,698	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.15700		10.10000		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.69500		9.64600		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			25,227.00000	27,066	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			84.00000	45	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.55000		9.49900		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			11,521.00000	12,524	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			10,094.00000	9,110	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.38500		9.33000		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.14400		9.06200		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			7,133.00000	10,729	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			3,153.00000	1,505	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.04400		8.95900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			10,179.00000	12,961	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			11,458.00000	8,754	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			8.93200		8.84300		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.50800		10.51100		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.84400		10.85200		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.18500		11.19500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.98400		10.98900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.20500		11.21000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.34400		11.34800		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.12500		11.12700		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			257.11900		257.16700		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			263.82100		263.87100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			272.40700		272.49100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			279.21700		279.26800		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.24000		9.23000		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			2,327.00000	2,350	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			2,931.00000	2,954	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			3,539.00000	3,562	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			8.99800		8.98800		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			644.00000	630	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			618.00000	625	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.70900		8.69900		2.33	146,704,463.10	1,290	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			577.00000	567	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			963.00000	973	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.32700		8.31700		6.35	0.00	0	9,048.00
R157 On 07/02/2008 Bond Future	8.25	Call			635.00000	589	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,075.00000	1,095	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Call			1,577.00000	1,513	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			384.00000	387	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	7.75	Call			24.00000	19	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			3,813.00000	3,874	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			2.00000	1	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			5,509.00000	5,574	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	7,320	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.19700		8.18700		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,992.00000	2,941	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			996.00000	1,010	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			4,153.00000	4,096	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			593.00000	600	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.05900		8.04900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			2,298.00000	2,262	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			2,607.00000	2,634	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			7.97700		7.97700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			439.00000	416	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			3,071.00000	3,048	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			69.00000	61	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			5,698.00000	5,690	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			5.00000	4	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			8,738.00000	8,737	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			7.89400		7.89400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			3,714.00000	3,700	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			2,507.00000	2,493	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.80800		7.80800		12.02	589,043,809.20	4,620	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			4,033.00000	4,023	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		4,704.00000	4,693	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.05500	10.04000		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		1,262.00000	1,277	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		1,509.00000	1,524	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		1,758.00000	1,772	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.62300	9.60900		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		87.00000	84	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		558.00000	565	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.14300	9.12500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,469.00000	1,460	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,668.00000	1,669	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.37500	8.36500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		11.00000	9	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3,276.00000	3,325	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		1.00000	0	5.99	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4,630.00000	4,682	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	6,068	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.23900	8.22900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2,220.00000	2,181	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		846.00000	858	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.09500	8.08500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,712.00000	1,683	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,137.00000	2,159	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.18000	8.16000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		9.00000	6	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4,482.00000	4,611	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.06900	8.04900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2,223.00000	2,133	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		919.00000	959	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			7.95100	7.93100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1,059.00000	1,006	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2,241.00000	2,317	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.17300	8.17300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		43.00000	38	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4,943.00000	4,938	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.07100	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		2,288.00000	2,281	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,041.00000	1,034	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			7.96500	7.96500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		884.00000	880	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2,399.00000	2,395	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.47400	8.46400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3.00000	3	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3,254.00000	3,297	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.33300	8.32300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		889.00000	864	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,208.00000	1,227	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.18000	8.17000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1,128.00000	1,107	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1,852.00000	1,873	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.15500	8.15500		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		5.00000	4	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4,877.00000	4,876	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.06300	8.06300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2,372.00000	2,365	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,042.00000	1,035	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			7.96500	7.96500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1,547.00000	1,543	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1,297.00000	1,293	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.69000	7.69000		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		3.00000	3	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7,321.00000	7,320	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.62100	7.62100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3,037.00000	3,026	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1,759.00000	1,749	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.54900	7.54900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2,527.00000	2,524	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		526.00000	524	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			260.40500	260.50100		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			267.19200	267.29200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			275.71500	275.80000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			282.78600	282.88900		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
<b>Total for Derivatives:</b>								741,435,580.70	6,669	114,898.00

**Grand Total:** 741,435,580.70 6,669 114,898.00