

# Daily MTM Report

Daily summary for 18/01/2008

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			9.34000		9.29500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.43000		8.36500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.07500		8.00500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.18000		10.13500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.47500		8.42000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.27500		8.22000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.27000		8.20500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.57000		8.52000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.25000		8.19000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.79000		7.71900			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			7.14580		7.09180		0.00	24,195,678.80	3,386	54,222.00
\$ / R On 13/06/2008 Currency Future			7.28930		7.23320		0.00	8,645,109.80	1,186	20,596.00
\$ / R On 15/09/2008 Currency Future			7.44020		7.38060		0.00	11,532,310.00	1,550	3,544.00
£ / R On 17/03/2008 Currency Future			13.97360		13.98370		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			14.19120		14.20300		0.00	0.00	0	1,235.00
£ / R On 15/09/2008 Currency Future			14.41560		14.42460		0.00	0.00	0	179.00
€ / R On 17/03/2008 Currency Future			10.46560		10.41210		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.65580		10.60240		0.00	0.00	0	1,141.00
€ / R On 15/09/2008 Currency Future			10.84890		10.79340		0.00	1,084,890.00	100	209.00
ALBI On 07/02/2008 Index Future			261.49000		262.39900		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			84,021.00000	74,964	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			31.00000	64	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			269.57200		269.65600		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			57,818.00000	57,082	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			11,258.00000	11,362	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			277.73000		277.81600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			133,103.00000	132,284	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			4,943.00000	4,984	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			285.38900		285.47700		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			207,264.00000	206,404	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2,494.00000	2,514	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.35700		112.63200		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.22700		115.56800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			121.02700		121.06500		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.88600		122.31200		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			262.76450		263.62000		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			4,440.00000	2,282	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			18,240.00000	24,637	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			269.94700		270.97100		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			76,098.00000	67,620	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			6,388.00000	8,150	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			277.36800		278.61900		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			68,258.00000	59,933	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			22,068.00000	26,253	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			285.04950		286.27700		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			133,711.00000	123,475	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			10,941.00000	12,980	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			298.83200		298.92500		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.55000		10.54700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.58600		9.52600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.68500		8.61000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.63200		9.57400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.42400		9.35800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.28400		9.21900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.15300		9.08800		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			11.38500		11.38400		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,902.00000	10,818	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			1,457.00000	1,374	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.32700		11.32800		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,179.00000	12,127	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,404.00000	9,354	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.14700		11.16500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,995.00000	15,936	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,775.00000	13,760	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.94700		10.95900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,759.00000	18,714	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,038.00000	17,022	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.52100		10.52700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,118.00000	21,084	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,837.00000	19,818	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.19400		10.19600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.87200		9.87400		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			24,708.00000	24,684	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,015.00000	24,995	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.59300		9.59400		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.66000		10.66500		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			29,491.00000	29,397	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			24.00000	20	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.42900		10.43100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,965.00000	15,896	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			6,698.00000	6,663	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.15900		10.15700		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.73800		9.69500		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			27,066.00000	28,702	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			45.00000	24	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.59800		9.55000		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			12,524.00000	13,521	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			9,110.00000	8,234	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.43600		9.38500		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.21400		9.14400		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			10,729.00000	14,361	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			1,505.00000	684	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.11500		9.04400		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			12,961.00000	15,605	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			8,754.00000	6,836	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.00400		8.93200		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.50300		10.50800		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.83500		10.84400		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.17400		11.18500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.97900		10.98400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.20000		11.20500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.34000		11.34400		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.12200		11.12500		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			255.79800		257.11900		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			262.33200		263.82100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			272.32300		272.40700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			277.49200		279.21700		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.29000		9.24000		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			2,350.00000	2,467	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			2,954.00000	3,071	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			3,562.00000	3,679	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.04800		8.99800		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			630.00000	574	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			625.00000	677	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.75900		8.70900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			567.00000	525	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			973.00000	1,028	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.39700		8.32700		6.35	0.00	0	9,048.00
R157 On 07/02/2008 Bond Future	8.25	Call			589.00000	405	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,095.00000	1,369	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Call			1,513.00000	1,188	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			387.00000	519	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	7.75	Call			19.00000	8	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			3,874.00000	4,321	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			1.00000	0	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			5,574.00000	6,030	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			7,320.00000	7,777	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.26700		8.19700		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,941.00000	2,639	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,010.00000	1,158	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			4,096.00000	3,744	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			600.00000	698	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.12900		8.05900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			2,262.00000	2,049	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			2,634.00000	2,860	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.04700		7.97700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			416.00000	248	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			3,048.00000	3,676	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			61.00000	28	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			5,690.00000	6,453	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			4.00000	1	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			8,737.00000	9,529	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			7.96400		7.89400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			3,700.00000	3,243	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			2,493.00000	2,835	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.87800		7.80800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			4,023.00000	3,629	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		4,693.00000	5,101	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.10600	10.05500		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		1,277.00000	1,326	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		1,524.00000	1,573	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		1,772.00000	1,822	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.68600	9.62300		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		84.00000	72	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		565.00000	602	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.21000	9.14300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,460.00000	1,439	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,669.00000	1,683	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.44500	8.37500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		9.00000	4	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3,325.00000	3,683	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		4,682.00000	5,045	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		6,068.00000	6,431	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.30900	8.23900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2,181.00000	1,948	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		858.00000	983	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.16500	8.09500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,683.00000	1,520	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,159.00000	2,345	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.25000	8.18000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		6.00000	2	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4,611.00000	5,067	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.13900	8.06900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2,133.00000	1,849	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		959.00000	1,131	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.02100	7.95100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1,006.00000	842	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2,317.00000	2,604	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.24300	8.17300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		38.00000	20	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4,938.00000	5,412	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.14100	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		2,281.00000	1,976	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,034.00000	1,219	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.03500	7.96500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		880.00000	717	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2,395.00000	2,719	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.53400	8.47400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		3.00000	1	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3,297.00000	3,563	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.39300	8.33300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		864.00000	747	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,227.00000	1,371	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.24000	8.18000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1,107.00000	999	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1,873.00000	2,019	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.22500	8.15500		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		4.00000	1	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4,876.00000	5,374	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.13300	8.06300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2,365.00000	2,050	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,035.00000	1,221	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.03500	7.96500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1,543.00000	1,287	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1,293.00000	1,536	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.77000	7.69000		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		3.00000	1	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7,320.00000	8,105	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.70100	7.62100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3,026.00000	2,559	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		1,749.00000	2,077	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.62900	7.54900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2,524.00000	1,960	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		524.00000	765	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			259.54700	260.40500		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			266.17700	267.19200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			275.63000	275.71500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			281.55900	282.78600		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>								<b>45,457,988.60</b>	<b>6,222</b>	<b>118,540.00</b>

**Grand Total:** 45,457,988.60 6,222 118,540.00