

# Daily MTM Report

Daily summary for 22/01/2008

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			9.43000		9.44000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.53500		8.55500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.16000		8.20000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.27000		10.27500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.56000		8.59500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.38000		8.40500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.36500		8.40000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.63000		8.68000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.35500		8.37500			0.00	0	0.00
R209 On 31/03/2036 Bond			7.88000		7.92000			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			7.25400		7.28630		0.00	19,339,164.00	2,666	57,353.00
\$ / R On 13/06/2008 Currency Future			7.40840		7.43640		0.00	1,852,100.00	250	20,881.00
\$ / R On 15/09/2008 Currency Future			7.57070		7.59480		0.00	2,445,336.10	323	5,584.00
£ / R On 17/03/2008 Currency Future			14.12220		14.14710		0.00	14,122,200.00	1,000	1,037.00
£ / R On 13/06/2008 Currency Future			14.34800		14.37270		0.00	0.00	0	1,255.00
£ / R On 15/09/2008 Currency Future			14.57870		14.60440		0.00	787,249.80	54	242.00
€ / R On 17/03/2008 Currency Future			10.55400		10.54970		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.75070		10.74480		0.00	0.00	0	1,141.00
€ / R On 15/09/2008 Currency Future			10.95310		10.94340		0.00	2,990,196.30	273	2,605.00
ALBI On 07/02/2008 Index Future			260.28500		259.87100		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			58,881.00000	62,939	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			171.00000	89	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			267.11500		269.57200		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			56,748.00000	39,757	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			11,028.00000	18,607	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			275.20000		277.73000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			132,149.00000	109,889	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			4,849.00000	7,889	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			282.81600		285.38900		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			206,340.00000	182,046	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2,450.00000	3,886	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.01800		111.91300		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			114.87800		114.77200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			120.29400		121.02700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.51900		121.40500		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			261.68600		261.30950		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			434.00000	567	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			37,339.00000	33,707	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			268.83750		268.45150		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			55,766.00000	58,550	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			11,251.00000	10,175	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			276.23000		275.83250		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			50,309.00000	52,541	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			31,984.00000	30,241	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			283.88200		283.47250		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			110,663.00000	113,830	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			15,938.00000	15,010	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.17600		298.83200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.55800		10.62900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.71800		9.72300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.83000		8.82900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.75400		9.76400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.57200		9.57000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.43900		9.43400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.30900		9.30300		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			11.35200		11.39900		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,601.00000	10,368	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			1,111.00000	1,059	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.25900		11.37100		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,035.00000	11,833	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,149.00000	9,228	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.11800		11.20500		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,898.00000	15,752	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,582.00000	13,646	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.92200		11.00700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,696.00000	18,561	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,859.00000	16,930	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.57600		10.62900		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,135.00000	21,044	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,607.00000	19,645	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.19200		10.28900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.90100		9.93000		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			24,687.00000	24,630	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,857.00000	24,871	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.63100		9.70300		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.65300		10.72700		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			30,559.00000	29,273	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			6.00000	7	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.43500		10.51700		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			16,759.00000	15,778	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			5,961.00000	6,428	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.18300		10.26700		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.82600		9.85800		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			33,266.00000	32,068	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			2.00000	3	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.69900		9.72800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			16,458.00000	15,700	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			6,122.00000	6,472	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.55600		9.57600		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.36600		9.36600		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			23,314.00000	23,322	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			55.00000	44	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.27400		9.27100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			22,351.00000	22,476	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			3,652.00000	3,561	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.17200		9.16300		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.49500		10.49800		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.80000		10.81200		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.12500		11.14200		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.96200		10.96500		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.20300		11.19100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.37000		11.33500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.16000		11.12100		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			253.89700		253.26600		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			260.38200		259.73500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			268.18000		272.32300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			275.43200		274.74600		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.38000		9.39000		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			2,701.00000	2,677	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			3,304.00000	3,281	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			3,912.00000	3,889	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.13800		9.14800		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			468.00000	475	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			787.00000	772	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.84900		8.85900		2.33	0.00	0	1,290.00
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			1,143.00000	1,129	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.50700		8.52700		6.35	6,652,173.00	50	9,098.00
R157 On 07/02/2008 Bond Future	8.50	Call			660.00000	700	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			835.00000	745	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			157.00000	165	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,964.00000	1,843	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Call			1.00000	1	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			5,157.00000	5,028	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			0.00000	0	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			6,874.00000	6,745	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			8,621.00000	8,492	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.37700		8.39700		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,116.00000	2,180	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,464.00000	1,401	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,122.00000	3,203	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			905.00000	859	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.23900		8.25900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,683.00000	1,728	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,305.00000	3,226	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.13700		8.18700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			59.00000	81	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			5,055.00000	4,520	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			3.00000	4	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			7,995.00000	7,440	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			0.00000	0	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			11,096.00000	10,540	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.05400		8.10400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			2,426.00000	2,671	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			3,593.00000	3,279	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.96800		8.01800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			2,912.00000	3,134	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		5,966.00000	5,626	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.21200	10.21500		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		1,431.00000	1,429	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		1,679.00000	1,676	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		1,927.00000	1,924	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.81100	9.81400		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		52.00000	52	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		680.00000	678	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.36000	9.36200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,389.00000	1,386	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,714.00000	1,709	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.52500	8.57500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		0.00000	0	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4,350.00000	4,093	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		5,715.00000	5,458	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		7,102.00000	6,844	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.38900	8.43900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1,548.00000	1,681	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,240.00000	1,121	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.24500	8.29500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,240.00000	1,333	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,709.00000	2,555	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.35000	8.38000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		0.00000	0	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5,910.00000	5,716	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.23900	8.26900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,375.00000	1,465	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,497.00000	1,394	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.12100	8.15100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		587.00000	634	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3,180.00000	3,037	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.34300	8.37300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		4.00000	4	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6,300.00000	6,092	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.24100	8.27100		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		1,468.00000	1,564	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,613.00000	1,502	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.13500	8.16500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		471.00000	516	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3,369.00000	3,208	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.60400	8.64400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		0.00000	0	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		4,049.00000	3,872	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.46300	8.50300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		556.00000	612	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,656.00000	1,539	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.31000	8.35000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		817.00000	873	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2,299.00000	2,188	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.33500	8.35500		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		0.00000	0	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6,295.00000	6,154	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.24300	8.26300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1,526.00000	1,589	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,617.00000	1,540	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.14500	8.16500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		884.00000	935	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2,051.00000	1,961	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.86000	7.91000		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		0.00000	0	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9,453.00000	8,975	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.79100	7.84100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		1,844.00000	2,060	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2,727.00000	2,459	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.71900	7.76900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1,164.00000	1,413	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1,350.00000	1,109	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			258.45900	258.08000		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			265.06000	264.67200		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			273.35800	275.63000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			280.38100	279.96900		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>48,188,419.20</b>	<b>4,616</b>	<b>126,525.00</b>

**Grand Total:** 48,188,419.20 4,616 126,525.00