

# Daily MTM Report

Daily summary for 23/01/2008

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			9.36000		9.43000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.50500		8.53500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.18000		8.16000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.22000		10.27000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.53500		8.56000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.36000		8.38000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.34500		8.36500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.59500		8.63000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.33000		8.35500			0.00	0	0.00
R209 On 31/03/2036 Bond			7.95000		7.88000			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			7.22370		7.25400		0.00	1,473,634.80	204	57,269.00
\$ / R On 13/06/2008 Currency Future			7.22370		7.40840		0.00	650,133.00	90	20,831.00
\$ / R On 15/09/2008 Currency Future			7.54330		7.57070		0.00	7,543,300.00	1,000	4,584.00
£ / R On 17/03/2008 Currency Future			14.03590		14.12220		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			14.25630		14.34800		0.00	285,126.00	20	1,275.00
£ / R On 15/09/2008 Currency Future			14.48220		14.57870		0.00	289,644.00	20	262.00
€ / R On 17/03/2008 Currency Future			10.50790		10.55400		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.70140		10.75070		0.00	0.00	0	1,141.00
€ / R On 15/09/2008 Currency Future			10.89870		10.95310		0.00	3,269,610.00	300	2,905.00
ALBI On 07/02/2008 Index Future			260.56600		260.28500		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			62,939.00000	65,709	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			89.00000	49	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			267.07500		267.11500		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			39,757.00000	39,375	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			18,607.00000	18,625	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			275.10200		275.20000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			109,889.00000	108,996	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7,889.00000	7,976	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			282.62400		282.81600		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			182,046.00000	180,230	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3,886.00000	3,990	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.21300		112.01800		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.07800		114.87800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			120.34700		120.29400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.73200		121.51900		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			262.07050		261.68600		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			567.00000	746	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			33,707.00000	30,041	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			269.23100		268.83750		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			58,550.00000	61,466	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			10,175.00000	9,156	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			276.63650		276.23000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			52,541.00000	54,889	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			30,241.00000	28,524	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			284.30200		283.88200		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			113,830.00000	117,121	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			15,010.00000	14,101	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.22700		299.17600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.47100		10.55800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.63500		9.71800		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.74300		8.83000		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.65700		9.75400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.51900		9.57200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.38800		9.43900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.25700		9.30900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.35800		11.36700		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.33200		11.35200		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,368.00000	10,215	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			1,059.00000	986	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.17200		11.25900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,833.00000	11,663	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,228.00000	9,280	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			10.99300		11.11800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,752.00000	15,559	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,646.00000	13,757	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.78400		10.92200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,561.00000	18,362	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			16,930.00000	17,065	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.42800		10.57600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,044.00000	20,838	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,645.00000	19,798	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.10300		10.19200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.84000		9.90100		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			24,630.00000	24,536	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,871.00000	24,926	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.56500		9.63100		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.56000		10.65300		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			29,273.00000	27,662	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			7.00000	8	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.32800		10.43500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,778.00000	14,546	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			6,428.00000	7,100	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.07100		10.18300		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.71700		9.82600		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			32,068.00000	27,911	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			3.00000	8	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.58800		9.69900		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			15,700.00000	13,057	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			6,472.00000	8,141	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.44700		9.55600		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.31900		9.36600		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			23,322.00000	20,431	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			44.00000	79	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.22600		9.27400		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			22,476.00000	20,187	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			3,561.00000	4,293	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.12600		9.17200		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.49400		10.49500		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.79400		10.80000		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.11400		11.12500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.95100		10.96200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.18000		11.20300		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.32600		11.37000		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.11200		11.16000		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			253.62000		253.89700		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			260.09600		260.38200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			267.50300		268.18000		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			275.13500		275.43200		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.29000		9.38000		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			2,677.00000	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			3,281.00000	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			3,889.00000	3,679	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.04800		9.13800		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			475.00000	559	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			772.00000	662	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.75900		8.84900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			452.00000	516	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,129.00000	1,019	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.44700		8.50700		6.35	0.00	0	9,098.00
R157 On 07/02/2008 Bond Future	8.50	Call			700.00000	886	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			745.00000	542	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			165.00000	228	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,843.00000	1,516	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			5,028.00000	4,639	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			6,745.00000	6,356	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			8,492.00000	8,103	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.31700		8.37700		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,180.00000	2,398	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,401.00000	1,237	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,203.00000	3,471	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			859.00000	744	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.17900		8.23900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,728.00000	1,880	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,226.00000	3,004	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.13700		8.13700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			81.00000	69	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			4,520.00000	4,509	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			4.00000	3	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			7,440.00000	7,439	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			10,540.00000	10,540	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.05400		8.05400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			2,671.00000	2,656	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			3,279.00000	3,264	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.96800		7.96800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			3,134.00000	3,124	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		5,626.00000	5,616	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.21200	10.21200		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		1,429.00000	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		1,676.00000	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		1,924.00000	1,924	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.81100	9.81100		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		52.00000	51	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		678.00000	677	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.36000	9.36000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,386.00000	1,382	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,709.00000	1,705	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.47500	8.52500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		0.00000	1	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4,093.00000	3,836	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		5,458.00000	5,200	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		6,844.00000	6,587	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.33900	8.38900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1,681.00000	1,823	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,121.00000	1,010	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.19500	8.24500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,333.00000	1,432	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,555.00000	2,406	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.31000	8.35000		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		5,716.00000	5,456	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.19900	8.23900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,465.00000	1,594	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,394.00000	1,266	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.08100	8.12100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		634.00000	704	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3,037.00000	2,851	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.29300	8.34300		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		6,092.00000	5,745	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.19100	8.24100		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			1,564.00000	1,741	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			1,502.00000	1,332	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.08500		8.13500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			516.00000	601	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			3,208.00000	2,949	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.53400		8.60400		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			3,872.00000	3,562	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.39300		8.46300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			612.00000	723	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			1,539.00000	1,347	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.24000		8.31000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			873.00000	982	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,188.00000	2,001	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.28500		8.33500		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			6,154.00000	5,800	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.19300		8.24300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			1,589.00000	1,769	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			1,540.00000	1,367	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.09500		8.14500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			935.00000	1,076	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			1,961.00000	1,750	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.91000		7.86000		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			8,975.00000	9,453	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.84100		7.79100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call			2,060.00000	1,822	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			2,459.00000	2,705	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.76900		7.71900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			1,413.00000	1,158	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			1,109.00000	1,343	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			258.82000		258.45900		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			265.42800		265.06000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			273.34500		273.35800		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			280.77500		280.38100		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>								13,511,447.80	1,634	125,731.00

**Grand Total:** 13,511,447.80 1,634 125,731.00