

# Daily MTM Report

Daily summary for 24/01/2008

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			9.21500		9.36000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.38500		8.50500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.07000		8.18000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.08500		10.22000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.41000		8.53500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.24500		8.36000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.23000		8.34500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.47000		8.59500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.21000		8.33000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.84500		7.95000			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			7.07660		7.22370		0.00	44,002,298.80	6,218	63,334.00
\$ / R On 13/06/2008 Currency Future			7.22640		7.22370		0.00	2,254,636.80	312	21,139.00
\$ / R On 15/09/2008 Currency Future			7.37950		7.54330		0.00	737,950.00	100	4,684.00
£ / R On 17/03/2008 Currency Future			13.88920		14.03590		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			14.10380		14.25630		0.00	564,152.00	40	1,315.00
£ / R On 15/09/2008 Currency Future			14.31770		14.48220		0.00	0.00	0	262.00
€ / R On 17/03/2008 Currency Future			10.39420		10.50790		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.58150		10.70140		0.00	0.00	0	1,141.00
€ / R On 15/09/2008 Currency Future			10.77000		10.89870		0.00	0.00	0	2,905.00
ALBI On 07/02/2008 Index Future			261.91300		260.56600		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			65,709.00000	79,136	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			49.00000	6	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			260.72500		267.07500		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			39,375.00000	11,090	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			18,625.00000	53,840	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			260.72500		275.10200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			108,996.00000	20,769	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7,976.00000	63,519	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			260.72500		282.62400		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			180,230.00000	28,209	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3,990.00000	70,959	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.48200		112.21300		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.35400		115.07800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.90700		120.34700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			122.02500		121.73200		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			263.34350		262.07050		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			746.00000	2,322	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			30,041.00000	18,887	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			270.53900		269.23100		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			61,466.00000	71,886	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			9,156.00000	6,496	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			277.98100		276.63650		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			54,889.00000	63,331	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			28,524.00000	23,521	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			285.68450		284.30200		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			117,121.00000	128,374	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			14,101.00000	11,529	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			297.95100		299.22700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.37400		10.47100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.54000		9.63500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.65800		8.74300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.55800		9.65700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.42000		9.51900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.30100		9.38800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.17700		9.25700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.31700		11.35800		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.37400		11.33200		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,215.00000	10,262	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			986.00000	870	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.10400		11.17200		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,663.00000	11,509	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,280.00000	9,318	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			10.87900		10.99300		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,559.00000	15,381	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,757.00000	13,854	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.62300		10.78400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,362.00000	18,135	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,065.00000	17,229	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.27300		10.42800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,838.00000	20,624	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,798.00000	19,960	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.98300		10.10300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.66600		9.84000		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			24,536.00000	24,309	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,926.00000	25,122	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.40700		9.56500		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.44600		10.56000		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			27,662.00000	25,665	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			8.00000	12	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.20000		10.32800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			14,546.00000	13,135	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,100.00000	7,993	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			9.94100		10.07100		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.60000		9.71700		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			27,911.00000	23,437	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			8.00000	25	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.46600		9.58800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			13,057.00000	10,451	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			8,141.00000	10,324	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.32200		9.44700		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.21800		9.31900		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			20,431.00000	14,304	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			79.00000	328	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.12600		9.22600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			20,187.00000	15,775	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			4,293.00000	6,276	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.02900		9.12600		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.49200		10.49400		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.77500		10.79400		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.07300		11.11400		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.92500		10.95100		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.15600		11.18000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.30900		11.32600		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.10500		11.11200		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			255.39100		253.62000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			261.91100		260.09600		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			253.97800		267.50300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			277.05700		275.13500		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.16000		9.29000		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			2,467.00000	2,163	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			3,071.00000	2,766	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			3,679.00000	3,375	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			8.91800		9.04800		2.64	420,879,298.00	3,800	3,800.00
R153 On 02/05/2008 Bond Future	9.00	Call			559.00000	700	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			662.00000	523	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.62900		8.75900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			516.00000	621	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,019.00000	872	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.34700		8.44700		6.35	0.00	0	9,098.00
R157 On 07/02/2008 Bond Future	8.50	Call			886.00000	1,290	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			542.00000	294	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			228.00000	396	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,516.00000	1,033	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Call			1.00000	4	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			4,639.00000	3,989	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			6,356.00000	5,704	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			8,103.00000	7,450	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.21700		8.31700		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,398.00000	2,799	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,237.00000	997	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,471.00000	3,949	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			744.00000	582	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.07900		8.17900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,880.00000	2,159	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,004.00000	2,657	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.03700		8.13700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			69.00000	150	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			4,509.00000	3,464	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			3.00000	9	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			7,439.00000	6,320	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	9,415	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			7.95400		8.05400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			2,656.00000	3,216	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			3,264.00000	2,695	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.86800		7.96800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			3,124.00000	3,618	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		5,616.00000	4,976	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.03400	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	1,256	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	1,504	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	1,752	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.59200	9.81100		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		51.00000	83	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		677.00000	540	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.11200	9.36000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,382.00000	1,441	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,705.00000	1,633	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.37500	8.47500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		1.00000	2	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3,836.00000	3,318	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		5,200.00000	4,681	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		6,587.00000	6,068	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.23900	8.33900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1,823.00000	2,136	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,010.00000	813	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.09500	8.19500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,432.00000	1,650	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,406.00000	2,126	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.21000	8.31000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		0.00000	1	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5,456.00000	4,803	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.09900	8.19900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,594.00000	1,963	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,266.00000	986	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			7.98100	8.08100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		704.00000	909	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2,851.00000	2,414	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.19300	8.29300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		4.00000	9	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5,745.00000	5,049	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.09100	8.19100		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			1,741.00000	2,142	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			1,332.00000	1,036	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			7.98500		8.08500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			601.00000	808	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			2,949.00000	2,462	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.43400		8.53400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call			0.00000	1	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put			3,562.00000	3,117	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.29300		8.39300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			723.00000	911	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			1,347.00000	1,099	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.14000		8.24000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			982.00000	1,155	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,001.00000	1,752	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.18500		8.28500		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			5,800.00000	5,087	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.09300		8.19300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			1,769.00000	2,178	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			1,367.00000	1,063	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			7.99500		8.09500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			1,076.00000	1,407	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			1,750.00000	1,371	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.81000		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	8,493	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.74100		7.84100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call			1,822.00000	2,282	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			2,705.00000	2,194	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.66900		7.76900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			1,158.00000	1,691	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			1,343.00000	894	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			260.08800		258.82000		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			266.72800		265.42800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.99300		273.34500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			282.15200		280.77500		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>468,438,335.60</b>	<b>10,470</b>	<b>136,044.00</b>

**Grand Total:** 468,438,335.60 10,470 136,044.00