

Daily MTM Report

Daily summary for 25/01/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
R153 On 31/08/2010 Bond			9.27000		9.21500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.50000		8.38500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.18000		8.07000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.12500		10.08500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.53000		8.41000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.37500		8.24500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.36000		8.23000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.58500		8.47000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.34500		8.21000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.95500		7.84500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 17/03/2008 Currency Future			7.16260		7.07660		0.00	79,411,746.20	11,087	74,322.00
\$ / R On 13/06/2008 Currency Future			7.31010		7.22640		0.00	24,452,284.50	3,345	24,484.00
\$ / R On 15/09/2008 Currency Future			7.46060		7.37950		0.00	22,986,108.60	3,081	7,765.00
£ / R On 17/03/2008 Currency Future			14.17410		13.88920		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			14.38770		14.10380		0.00	287,754.00	20	1,335.00
£ / R On 15/09/2008 Currency Future			14.60190		14.31770		0.00	0.00	0	262.00
€ / R On 17/03/2008 Currency Future			10.53120		10.39420		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.71920		10.58150		0.00	0.00	0	1,141.00
€ / R On 15/09/2008 Currency Future			10.90790		10.77000		0.00	0.00	0	2,905.00
ALBI On 07/02/2008 Index Future			260.37500		261.91300		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			79,136.00000	63,783	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			6.00000	33	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			267.18500		260.72500		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			11,090.00000	39,797	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			53,840.00000	17,947	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			275.17300		260.72500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			20,769.00000	109,481	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			63,519.00000	7,751	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			282.66500		260.72500		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			28,209.00000	180,553	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			70,959.00000	3,903	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.21800		112.48200		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.08300		115.35400		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			120.43400		113.90700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.73800		122.02500		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			261.91000		263.34350		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			2,322.00000	452	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			18,887.00000	31,352	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			269.06600		270.53900		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			71,886.00000	59,975	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			6,496.00000	9,315	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			276.46800		277.98100		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			63,331.00000	53,668	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			23,521.00000	28,988	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			284.13100		285.68450		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			128,374.00000	115,628	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			11,529.00000	14,318	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.28800		297.95100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.38400		10.37400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.57300		9.54000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.68200		8.65800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.59200		9.55800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.43300		9.42000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.31000		9.30100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.18600		9.17700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.30000		11.31700		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.36900		11.37400		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,262.00000	10,164	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			870.00000	784	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.16700		11.10400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,509.00000	11,543	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,318.00000	9,189	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			10.92000		10.87900		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,381.00000	15,395	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,854.00000	13,769	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.63200		10.62300		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,135.00000	18,115	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,229.00000	17,187	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.31600		10.27300		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,624.00000	20,649	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,960.00000	19,881	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.99500		9.98300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.70900		9.66600		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			24,309.00000	24,338	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,122.00000	25,046	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.41900		9.40700		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.47400		10.44600		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			25,665.00000	26,145	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			12.00000	7	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.22100		10.20000		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			13,135.00000	13,299	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,993.00000	7,783	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			9.94500		9.94100		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.65200		9.60000		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			23,437.00000	25,431	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			25.00000	9	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.52100		9.46600		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			10,451.00000	11,505	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			10,324.00000	9,223	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.37600		9.32200		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.23000		9.21800		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			14,304.00000	14,959	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			328.00000	232	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.13800		9.12600		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			15,775.00000	16,217	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			6,276.00000	5,956	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.03800		9.02900		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.49100		10.49200		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.77300		10.77500		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.06600		11.07300		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.90800		10.92500		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.11100		11.15600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.22500		11.30900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.02400		11.10500		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			253.25600		255.39100		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			259.72100		261.91100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			267.44800		253.97800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			274.74100		277.05700		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.22000		9.16000		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			2,163.00000	2,303	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			2,766.00000	2,907	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			3,375.00000	3,515	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			8.97800		8.91800		2.64	0.00	0	3,800.00
R153 On 02/05/2008 Bond Future	9.00	Call			700.00000	628	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			523.00000	580	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.68900		8.62900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			621.00000	568	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			872.00000	936	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.46700		8.34700		6.35	0.00	0	9,098.00
R157 On 07/02/2008 Bond Future	8.25	Call			396.00000	166	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,033.00000	1,585	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Call			1,290.00000	764	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			294.00000	550	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	7.75	Call			4.00000	0	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			3,989.00000	4,768	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			5,704.00000	6,485	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			7,450.00000	8,232	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.33700		8.21700		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,799.00000	2,304	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			997.00000	1,270	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,949.00000	3,362	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			582.00000	764	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.19900		8.07900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			2,159.00000	1,814	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			2,657.00000	3,063	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.15700		8.03700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			150.00000	40	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			3,464.00000	4,702	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			9.00000	1	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			6,320.00000	7,660	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			9,415.00000	10,763	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.07400		7.95400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			3,216.00000	2,521	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			2,695.00000	3,353	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.98800		7.86800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			3,618.00000	3,008	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		4,976.00000	5,726	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.08300	10.03400		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		1,256.00000	1,304	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		1,504.00000	1,551	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		1,752.00000	1,799	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.65100	9.59200		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		83.00000	72	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		540.00000	575	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.17500	9.11200		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,441.00000	1,421	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,633.00000	1,646	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.49500	8.37500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		2.00000	0	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3,318.00000	3,939	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		4,681.00000	5,303	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	6,690	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.35900	8.23900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2,136.00000	1,749	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		813.00000	1,037	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.21500	8.09500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,650.00000	1,381	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,126.00000	2,454	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.35000	8.21000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		1.00000	0	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4,803.00000	5,716	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.23900	8.09900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,963.00000	1,444	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		986.00000	1,373	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.12100	7.98100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		909.00000	625	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2,414.00000	3,027	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.33300	8.19300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		9.00000	1	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5,049.00000	6,021	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.23100	8.09100		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		2,142.00000	1,577	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,036.00000	1,446	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.12500	7.98500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		808.00000	524	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2,462.00000	3,147	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.54400	8.43400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		1.00000	0	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3,117.00000	3,606	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.40300	8.29300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		911.00000	696	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,099.00000	1,363	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.25000	8.14000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1,155.00000	958	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1,752.00000	2,020	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.32500	8.18500		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		5,087.00000	6,083	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.23300	8.09300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2,178.00000	1,602	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,063.00000	1,483	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.13500	7.99500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1,407.00000	953	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1,371.00000	1,908	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.93000	7.81000		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		8,493.00000	9,643	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.86100	7.74100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		2,282.00000	1,715	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2,194.00000	2,790	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.78900	7.66900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1,691.00000	1,060	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		894.00000	1,440	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			258.65700	260.08800		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			265.26000	266.72800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			273.43400	258.99300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			280.60100	282.15200		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
Total for Derivatives:								127,137,893.30	17,533	153,478.00

Grand Total: 127,137,893.30 17,533 153,478.00