

Daily MTM Report

Daily summary for 28/01/2008

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			9.34000		9.27000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.59000		8.50000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.28500		8.18000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.19500		10.12500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.62000		8.53000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.46000		8.37500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.44500		8.36000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.67000		8.58500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.43500		8.34500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.12100		7.95500			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			7.28020		7.16260		0.00	29,149,920.80	4,004	77,121.00
\$ / R On 13/06/2008 Currency Future			7.43390		7.31010		0.00	62,370,421.00	8,390	30,874.00
\$ / R On 15/09/2008 Currency Future			7.59180		7.46060		0.00	3,795,900.00	500	7,265.00
£ / R On 17/03/2008 Currency Future			14.42040		14.17410		0.00	288,408.00	20	1,057.00
£ / R On 13/06/2008 Currency Future			14.63930		14.38770		0.00	0.00	0	1,335.00
£ / R On 15/09/2008 Currency Future			14.86100		14.60190		0.00	445,830.00	30	232.00
€ / R On 17/03/2008 Currency Future			10.74900		10.53120		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.94180		10.71920		0.00	437,672.00	40	1,141.00
€ / R On 15/09/2008 Currency Future			11.13600		10.90790		0.00	11,536,896.00	1,036	3,941.00
ALBI On 07/02/2008 Index Future			259.30200		260.37500		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			63,783.00000	53,063	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			33.00000	43	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			266.09200		267.18500		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			39,797.00000	32,833	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			17,947.00000	21,913	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			274.10800		275.17300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			109,481.00000	100,335	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			7,751.00000	9,255	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			281.61500		282.66500		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			180,553.00000	170,745	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3,903.00000	4,595	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			111.93100		112.21800		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			114.78800		115.08300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			120.14900		120.43400		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.42700		121.73800		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			260.91900		261.91000		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			452.00000	45	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			31,352.00000	40,855	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			268.04700		269.06600		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			59,975.00000	51,982	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			9,315.00000	11,512	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			275.42200		276.46800		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			53,668.00000	47,255	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			28,988.00000	33,035	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			283.05600		284.13100		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			115,628.00000	106,960	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			14,318.00000	16,400	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.26700		299.28800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.46700		10.38400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.68400		9.57300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.86400		8.68200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.71500		9.59200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.55800		9.43300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.44500		9.31000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.32600		9.18600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.29200		11.30000		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.37800		11.36900		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,164.00000	9,922	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			784.00000	521	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.24500		11.16700		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,543.00000	11,492	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,189.00000	8,937	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			10.99300		10.92000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,395.00000	15,373	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,769.00000	13,570	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.70600		10.63200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,115.00000	18,112	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,187.00000	17,005	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.41600		10.31600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,649.00000	20,689	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,881.00000	19,678	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.09600		9.99500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.81000		9.70900		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			24,338.00000	24,390	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,046.00000	24,853	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.52800		9.41900		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.55400		10.47400		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			26,145.00000	27,536	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			7.00000	1	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.32000		10.22100		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			13,299.00000	14,195	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,783.00000	6,910	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.05300		9.94500		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.75300		9.65200		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			25,431.00000	29,296	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			9.00000	0	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.63000		9.52100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			11,505.00000	13,745	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			9,223.00000	7,208	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.48900		9.37600		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.35800		9.23000		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			14,959.00000	22,820	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			232.00000	6	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.27100		9.13800		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			16,217.00000	22,104	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			5,956.00000	3,362	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.17400		9.03800		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.49000		10.49100		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.75200		10.77300		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.03000		11.06600		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.89200		10.90800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.10600		11.11100		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.23700		11.22500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.04400		11.02400		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			251.73300		253.25600		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			258.15900		259.72100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			265.95400		267.44800		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			273.09100		274.74100		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.29000		9.22000		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			2,303.00000	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			2,907.00000	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			3,515.00000	3,679	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.04800		8.97800		2.64	0.00	0	3,800.00
R153 On 02/05/2008 Bond Future	9.00	Call			628.00000	544	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			580.00000	647	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.75900		8.68900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			568.00000	507	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			936.00000	1,010	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.55700		8.46700		6.35	104,849,092.30	790	9,888.00
R157 On 07/02/2008 Bond Future	8.50	Call			764.00000	405	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			550.00000	773	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			166.00000	49	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,585.00000	2,050	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Call			0.00000	0	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			4,768.00000	5,350	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			6,485.00000	7,068	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			8,232.00000	8,815	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.42700		8.33700		6.35	54,311,699.40	420	420.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,304.00000	1,948	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,270.00000	1,487	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,362.00000	2,934	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			764.00000	908	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.28900		8.19900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,814.00000	1,568	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,063.00000	3,377	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.26700		8.15700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			40.00000	4	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			4,702.00000	5,881	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			1.00000	0	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			7,660.00000	8,875	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			10,763.00000	11,978	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.18400		8.07400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			2,521.00000	1,949	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			3,353.00000	4,002	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.09800		7.98800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			3,008.00000	2,497	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		5,726.00000	6,440	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.17100	10.08300		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		1,304.00000	1,389	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		1,551.00000	1,636	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		1,799.00000	1,884	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.73800	9.65100		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		72.00000	56	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		575.00000	626	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.14300	9.17500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,421.00000	1,417	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,646.00000	1,626	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.58500	8.49500		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		3,939.00000	4,402	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		5,303.00000	5,766	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		6,690.00000	7,153	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.44900	8.35900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1,749.00000	1,472	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,037.00000	1,215	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.30500	8.21500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,381.00000	1,189	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,454.00000	2,707	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.43000	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	6,233	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.31900	8.23900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,444.00000	1,173	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,373.00000	1,615	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.20100	8.12100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		625.00000	488	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3,027.00000	3,399	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.42300	8.33300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		1.00000	0	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6,021.00000	6,642	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.32100	8.23100		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			1,577.00000	1,251	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			1,446.00000	1,740	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.21500		8.12500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			524.00000	381	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			3,147.00000	3,620	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.63400		8.54400		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			3,606.00000	4,005	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.49300		8.40300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			696.00000	538	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			1,363.00000	1,595	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.34000		8.25000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			958.00000	808	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			2,020.00000	2,248	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.40500		8.32500		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			6,083.00000	6,646	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.31300		8.23300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			1,602.00000	1,303	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			1,483.00000	1,745	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.21500		8.13500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			953.00000	737	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			1,908.00000	2,253	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			8.03000		7.93000		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			9,643.00000	10,581	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.96100		7.86100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call			1,715.00000	1,301	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			2,790.00000	3,325	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.88900		7.78900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			1,060.00000	669	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			1,440.00000	2,009	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			257.66300		258.65700		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			264.24000		265.26000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			272.44300		273.43400		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			279.52400		280.60100		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:								267,185,839.50	15,230	164,403.00

Grand Total: 267,185,839.50 15,230 164,403.00