

Daily MTM Report

Daily summary for 29/01/2008

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			9.28000		9.34000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.53000		8.59000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.22500		8.28500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.13500		10.19500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.56000		8.62000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.40000		8.46000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.39000		8.44500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.61500		8.67000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.37500		8.43500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.06400		8.12100			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			7.25360		7.28020		0.00	36,536,383.20	5,037	77,121.00
\$ / R On 13/06/2008 Currency Future			7.40610		7.43390		0.00	74,061.00	10	30,884.00
\$ / R On 15/09/2008 Currency Future			7.56200		7.59180		0.00	2,268,600.00	300	7,565.00
£ / R On 17/03/2008 Currency Future			14.36170		14.42040		0.00	0.00	0	1,057.00
£ / R On 13/06/2008 Currency Future			14.57890		14.63930		0.00	583,156.00	40	1,365.00
£ / R On 15/09/2008 Currency Future			14.79580		14.86100		0.00	0.00	0	232.00
€ / R On 17/03/2008 Currency Future			10.69140		10.74900		0.00	21,382,800.00	2,000	3,752.00
€ / R On 13/06/2008 Currency Future			10.88170		10.94180		0.00	32,645,100.00	3,000	1,141.00
€ / R On 15/09/2008 Currency Future			11.07360		11.13600		0.00	6,644,160.00	600	3,741.00
ALBI On 07/02/2008 Index Future			260.10000		259.30200		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			53,063.00000	61,007	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			43.00000	7	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			266.85500		266.09200		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			32,833.00000	37,204	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			21,913.00000	18,654	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			274.83900		274.10800		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			100,335.00000	106,400	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			9,255.00000	8,010	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			282.30900		281.61500		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			170,745.00000	177,126	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4,595.00000	4,036	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.17400		111.93100		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.03700		114.78800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			120.38000		120.14900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.69200		121.42700		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			261.66400		260.91900		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			45.00000	112	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			40,855.00000	33,472	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			268.81250		268.04700		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			51,982.00000	57,589	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			11,512.00000	9,464	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			276.20900		275.42200		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			47,255.00000	51,713	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			33,035.00000	29,623	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			283.86550		283.05600		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			106,960.00000	113,261	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			16,400.00000	14,606	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.28600		299.26700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.39600		10.46700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.62500		9.68400		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.82300		8.86400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.64500		9.71500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.50900		9.55800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.39700		9.44500		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.27900		9.32600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.29200		11.29200		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.36400		11.37800		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			9,922.00000	9,808	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			521.00000	439	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.17200		11.24500		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,492.00000	11,337	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,937.00000	8,972	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			10.91000		10.99300		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,373.00000	15,232	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,570.00000	13,630	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.60600		10.70600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,112.00000	17,960	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,005.00000	17,095	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.28700		10.41600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,689.00000	20,506	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,678.00000	19,809	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.99200		10.09600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.70700		9.81000		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			24,390.00000	24,247	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,853.00000	24,960	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.44200		9.52800		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.46800		10.55400		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			27,536.00000	26,032	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			1.00000	1	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.22600		10.32000		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			14,195.00000	13,144	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			6,910.00000	7,538	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			9.95900		10.05300		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.68100		9.75300		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			29,296.00000	26,544	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			0.00000	1	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.55500		9.63000		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			13,745.00000	12,012	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			7,208.00000	8,401	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.41600		9.48900		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.31100		9.35800		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			22,820.00000	19,882	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			6.00000	13	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.22300		9.27100		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			22,104.00000	19,787	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			3,362.00000	4,084	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.12800		9.17400		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.49000		10.49000		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.74600		10.75200		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.02000		11.03000		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.88800		10.89200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.10500		11.10600		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.24100		11.23700		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.05000		11.04400		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			252.83500		251.73300		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			259.28800		258.15900		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			266.96300		265.95400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			274.28700		273.09100		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.23000		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	2,327	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	2,931	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	3,539	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			8.98800		9.04800		2.64	0.00	0	3,800.00
R153 On 02/05/2008 Bond Future	9.00	Call			544.00000	604	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			647.00000	578	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.69900		8.75900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			507.00000	553	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,010.00000	940	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.49700		8.55700		6.35	0.00	0	9,888.00
R157 On 07/02/2008 Bond Future	8.50	Call			405.00000	552	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			773.00000	532	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			49.00000	74	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			2,050.00000	1,687	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			5,350.00000	4,962	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			7,068.00000	6,680	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			8,815.00000	8,427	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.36700		8.42700		6.35	0.00	0	420.00
R157 On 02/05/2008 Bond Future	8.50	Call			1,948.00000	2,156	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,487.00000	1,313	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			2,934.00000	3,193	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			908.00000	786	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.22900		8.28900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,568.00000	1,712	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,377.00000	3,147	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.19700		8.26700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			4.00000	7	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			5,881.00000	5,113	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			0.00000	0	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			8,875.00000	8,103	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			11,978.00000	11,207	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.11400		8.18400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			1,949.00000	2,259	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			4,002.00000	3,537	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.02800		8.09800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			2,497.00000	2,785	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		6,440.00000	5,950	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.11200	10.17100		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		1,389.00000	1,332	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		1,636.00000	1,579	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		1,884.00000	1,827	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.66300	9.73800		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		56.00000	66	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		626.00000	578	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.05500	9.14300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,417.00000	1,436	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,626.00000	1,598	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.52500	8.58500		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		4,402.00000	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		5,766.00000	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		7,153.00000	6,844	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.38900	8.44900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1,472.00000	1,633	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,215.00000	1,073	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.24500	8.30500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,189.00000	1,301	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,707.00000	2,523	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.37000	8.43000		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		6,233.00000	5,845	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.25900	8.31900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,173.00000	1,349	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,615.00000	1,407	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.14100	8.20100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		488.00000	578	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3,399.00000	3,108	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.36300	8.42300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		0.00000	0	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6,642.00000	6,228	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.26100	8.32100		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		1,251.00000	1,440	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,740.00000	1,516	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.15500	8.21500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		381.00000	464	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3,620.00000	3,293	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.57400	8.63400		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		4,005.00000	3,739	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.43300	8.49300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		538.00000	626	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,595.00000	1,423	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.28000	8.34000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		808.00000	896	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2,248.00000	2,084	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.34500	8.40500		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		6,646.00000	6,224	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.25300	8.31300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1,303.00000	1,498	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,745.00000	1,519	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.15500	8.21500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		737.00000	884	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2,253.00000	1,980	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.96000	8.03000		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		10,581.00000	9,926	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.89100	7.96100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		1,301.00000	1,549	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		3,325.00000	2,910	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.81900	7.88900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		669.00000	920	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		2,009.00000	1,589	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			258.41000	257.66300		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			265.00500	264.24000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			273.12700	272.44300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			280.33500	279.52400		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:								100,134,260.20	10,987	166,543.00

Grand Total: 100,134,260.20 10,987 166,543.00