

# Daily MTM Report

Daily summary for 10/01/2008

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			9.38500		9.40500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.52000		8.57000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.18000		8.24000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.22500		10.24500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.57000		8.61500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.37500		8.42500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.36500		8.41500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.67000		8.72000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.35000		8.40000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.91500		7.99000			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			6.95030		6.95960		0.00	14,039,606.00	2,020	51,398.00
\$ / R On 13/06/2008 Currency Future			7.08230		7.09120		0.00	212,469.00	30	18,915.00
\$ / R On 15/09/2008 Currency Future			7.22280		7.23070		0.00	794,508.00	110	2,334.00
£ / R On 17/03/2008 Currency Future			13.58730		13.60540		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			13.79580		13.81550		0.00	0.00	0	1,155.00
£ / R On 15/09/2008 Currency Future			14.01420		14.03070		0.00	980,994.00	70	120.00
€ / R On 17/03/2008 Currency Future			10.24320		10.21480		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.42200		10.39230		0.00	0.00	0	1,248.00
€ / R On 15/09/2008 Currency Future			10.60370		10.57300		0.00	445,355.40	42	70.00
ALBI On 07/02/2008 Index Future			260.35200		259.85800		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			59,387.00000	64,050	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			807.00000	530	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			267.26800		266.62500		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			38,462.00000	42,251	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			22,212.00000	19,571	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			275.34300		274.68500		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			106,341.00000	111,810	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			9,491.00000	8,380	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			282.97800		282.32100		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			177,850.00000	183,899	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4,640.00000	4,119	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.04700		111.91900		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			114.97100		114.84100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			120.32200		120.14900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.67500		121.53500		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			261.76000		261.30900		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			1,373.00000	1,792	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			38,283.00000	34,192	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			269.06700		268.60400		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			58,213.00000	61,565	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			12,173.00000	10,895	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			276.65800		276.18100		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			53,527.00000	56,287	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			31,717.00000	29,707	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			284.25100		283.76000		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			113,677.00000	117,502	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			16,077.00000	14,992	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			298.83300		298.41600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.54100		10.55100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.58200		9.60700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.67600		8.72800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.62000		9.64600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.41600		9.45300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.28200		9.32000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.23400		9.27100		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.32500		11.32500		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.27100		11.27200		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			11,334.00000	11,252	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			2,167.00000	2,090	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.25400		11.25900		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,481.00000	12,426	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,881.00000	9,838	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.12900		11.15800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			16,275.00000	16,203	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			14,073.00000	14,071	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.92700		10.92500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,959.00000	18,931	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,320.00000	17,288	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.49200		10.57700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,390.00000	21,260	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,988.00000	20,065	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.19000		10.24500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.88200		9.92600		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			24,944.00000	24,871	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,125.00000	25,158	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.64600		9.67800		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.63300		10.66300		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			29,534.00000	29,003	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			85.00000	84	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.42200		10.44500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			16,500.00000	16,197	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			6,977.00000	7,084	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.17000		10.18600		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.73900		9.75000		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			29,234.00000	28,810	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			90.00000	87	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.60500		9.61900		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			14,434.00000	14,071	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			8,325.00000	8,507	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.44900		9.46700		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.20900		9.24500		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			16,570.00000	14,570	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			924.00000	1,210	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.11500		9.15300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			17,577.00000	15,986	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			6,371.00000	7,213	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.00800		9.04700		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.53000		10.53400		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.88500		10.89400		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.22100		11.23100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.99700		11.00200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.22000		11.22400		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.36900		11.37300		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.15000		11.15300		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			254.00500		253.27400		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			260.63400		259.88500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			268.75300		267.71700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			275.83000		275.03500		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.33100		9.34100		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			2,587.00000	2,563	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			3,190.00000	3,167	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			3,798.00000	3,775	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.11900		9.12900		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			521.00000	527	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			798.00000	784	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.87200		8.88200		2.33	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Call			452.00000	457	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,193.00000	1,179	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.47900		8.51900		6.35	0.00	0	9,048.00
R157 On 07/02/2008 Bond Future	8.50	Call			912.00000	1,026	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			1,035.00000	890	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	7.75	Call			11.00000	13	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			5,116.00000	4,859	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.25	Call			324.00000	375	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			2,079.00000	1,872	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			1.00000	1	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			6,823.00000	6,564	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			8,569.00000	8,310	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.35900		8.39900		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,209.00000	2,346	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,570.00000	1,453	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,205.00000	3,374	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			1,001.00000	916	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.23300		8.27300		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,717.00000	1,813	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,426.00000	3,273	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.15200		8.20200		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			170.00000	217	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			5,332.00000	4,824	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			24.00000	32	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			8,182.00000	7,635	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			2.00000	2	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			11,264.00000	10,709	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.07400		8.12400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			2,494.00000	2,735	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			3,884.00000	3,567	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.99600		8.04600		12.02	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Call			2,908.00000	3,125	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			6,274.00000	5,932	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.12000		10.13800		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			1,357.00000	1,340	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			1,604.00000	1,587	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			1,853.00000	1,835	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.74900		9.77500		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			66.00000	69	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			665.00000	648	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.30500		9.33500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			1,442.00000	1,446	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,752.00000	1,740	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.52800		8.56800		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call			5.00000	6	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put			4,319.00000	4,115	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			5,679.00000	5,473	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			7,066.00000	6,860	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.40400		8.44400		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			1,613.00000	1,717	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			1,331.00000	1,233	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.27500		8.31500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			1,255.00000	1,328	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			2,823.00000	2,698	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.34400		8.38400		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call			3.00000	4	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put			5,939.00000	5,681	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.24200		8.28200		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call			1,416.00000	1,538	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put			1,621.00000	1,486	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.13400		8.17400		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			586.00000	650	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			3,326.00000	3,135	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.33700		8.37700		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call			27.00000	31	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put			6,351.00000	6,078	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.24300		8.28300		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		1,515.00000	1,646	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,743.00000	1,597	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.14700	8.18700		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		470.00000	531	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3,519.00000	3,305	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.62700	8.66700		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		2.00000	2	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		4,152.00000	3,976	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.50000	8.54000		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		555.00000	609	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,815.00000	1,696	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.36400	8.40400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		779.00000	833	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2,488.00000	2,374	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.32000	8.36000		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		2.00000	3	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6,332.00000	6,050	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.23400	8.27400		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1,577.00000	1,712	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,746.00000	1,600	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.14500	8.18500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		871.00000	975	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2,178.00000	2,001	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.89600	7.95600		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		1.00000	1	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9,889.00000	9,321	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.83000	7.89000		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		1,766.00000	2,010	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		3,117.00000	2,787	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.76400	7.82400		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		961.00000	1,222	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1,678.00000	1,359	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			258.53300	258.07900		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			265.28000	264.81600		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			273.43900	272.84300		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			280.74700	280.25300		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>								16,472,932.40	2,272	111,144.00

**Grand Total:** 16,472,932.40 2,272 111,144.00