

# Daily MTM Report

Daily summary for 11/01/2008

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			9.31000		9.38500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.43000		8.52000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.08000		8.18000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.15000		10.22500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.48000		8.57000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.28500		8.37500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.27500		8.36500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.58000		8.67000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.26000		8.35000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.79500		7.91500			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			6.89650		6.95030		0.00	351,721.50	51	51,423.00
\$ / R On 13/06/2008 Currency Future			7.03110		7.08230		0.00	140,622.00	20	18,935.00
\$ / R On 15/09/2008 Currency Future			7.17140		7.22280		0.00	810,368.20	113	2,427.00
£ / R On 17/03/2008 Currency Future			13.46950		13.58730		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			13.67550		13.79580		0.00	0.00	0	1,155.00
£ / R On 15/09/2008 Currency Future			13.88620		14.01420		0.00	0.00	0	120.00
€ / R On 17/03/2008 Currency Future			10.19430		10.24320		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.37230		10.42200		0.00	0.00	0	1,248.00
€ / R On 15/09/2008 Currency Future			10.54920		10.60370		0.00	0.00	0	70.00
ALBI On 07/02/2008 Index Future			261.57600		260.35200		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			64,050.00000	75,951	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			530.00000	191	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			268.51200		267.26800		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			42,251.00000	50,303	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			19,571.00000	15,183	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			276.62600		275.34300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			111,810.00000	122,818	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			8,380.00000	6,558	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			284.27100		282.97800		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			183,899.00000	195,970	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4,119.00000	3,260	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.40900		112.04700		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.34200		114.97100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			120.70800		120.32200		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			122.06700		121.67500		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			262.87250		261.76000		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			1,792.00000	3,588	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			34,192.00000	24,863	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			270.20900		269.06700		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			61,565.00000	70,382	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			10,895.00000	8,292	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			277.83300		276.65800		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			56,287.00000	63,585	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			29,707.00000	25,255	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			285.46000		284.25100		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			117,502.00000	127,239	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			14,992.00000	12,639	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			298.85700		298.83300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.51700		10.54100		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.50900		9.58200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.62800		8.67600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.55100		9.62000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.34100		9.41600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.19900		9.28200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.15500		9.23400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.32900		11.32500		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.28100		11.27100		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			11,252.00000	11,195	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			2,090.00000	2,004	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.26000		11.25400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,426.00000	12,384	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,838.00000	9,783	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.09200		11.12900		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			16,203.00000	16,121	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			14,071.00000	14,078	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.90500		10.92700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,931.00000	18,874	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,288.00000	17,284	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.48500		10.49200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,260.00000	21,225	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			20,065.00000	20,047	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.17000		10.19000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.85700		9.88200		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			24,871.00000	24,819	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,158.00000	25,167	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.59800		9.64600		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.61600		10.63300		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			29,003.00000	28,697	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			84.00000	79	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.39500		10.42200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			16,197.00000	15,851	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,084.00000	7,221	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.13200		10.17000		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.68000		9.73900		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			28,810.00000	26,579	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			87.00000	123	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.54300		9.60500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			14,071.00000	12,676	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			8,507.00000	9,530	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.38300		9.44900		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.12700		9.20900		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			14,570.00000	10,421	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			1,210.00000	2,281	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.02900		9.11500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			15,986.00000	12,729	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			7,213.00000	9,485	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			8.91900		9.00800		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.52500		10.53000		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.87700		10.88500		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.21300		11.22100		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.99400		10.99700		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.21700		11.22000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.36500		11.36900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.14600		11.15000		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			255.86200		254.00500		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			262.53800		260.63400		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			270.65400		268.75300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			277.84700		275.83000		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.25100		9.33100		2.85	0.00	0	8,063.00
R153 On 07/02/2008 Bond Future	8.25	Call			0.00000	1	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			2,563.00000	2,376	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			3,167.00000	2,980	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			3,775.00000	3,588	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.03900		9.11900		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			527.00000	604	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			784.00000	688	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.79200		8.87200		2.33	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Call			457.00000	513	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,179.00000	1,080	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.38900		8.47900		6.35	0.00	0	9,048.00
R157 On 07/02/2008 Bond Future	8.50	Call			1,026.00000	1,346	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			890.00000	624	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	7.75	Call			13.00000	24	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			4,859.00000	4,285	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.25	Call			375.00000	540	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,872.00000	1,451	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			1.00000	2	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			6,564.00000	5,980	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			8,310.00000	7,725	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.26900		8.35900		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,346.00000	2,687	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,453.00000	1,218	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,374.00000	3,783	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			916.00000	750	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.14300		8.23300		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,813.00000	2,051	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,273.00000	2,950	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.05200		8.15200		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			217.00000	369	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			4,824.00000	3,853	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			32.00000	64	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			7,635.00000	6,545	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			2.00000	5	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			10,709.00000	9,590	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			7.97400		8.07400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			2,735.00000	3,282	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			3,567.00000	2,988	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.89600		7.99600		12.02	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Call			3,125.00000	3,608	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		5,932.00000	5,285	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.04000	10.12000		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		1,340.00000	1,262	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		1,587.00000	1,509	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		1,835.00000	1,758	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.65000	9.74900		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		69.00000	84	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		648.00000	586	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.18300	9.30500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,446.00000	1,473	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,740.00000	1,703	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.43800	8.52800		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		6.00000	12	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4,115.00000	3,655	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		0.00000	1	5.99	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5,473.00000	5,009	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		6,860.00000	6,395	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.31400	8.40400		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1,717.00000	1,978	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,233.00000	1,037	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.18500	8.27500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,328.00000	1,509	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,698.00000	2,433	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.25400	8.34400		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		4.00000	8	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5,681.00000	5,099	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.15200	8.24200		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,538.00000	1,847	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,486.00000	1,214	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.04400	8.13400		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		650.00000	818	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3,135.00000	2,728	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.24700	8.33700		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		31.00000	48	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6,078.00000	5,467	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.15300	8.24300		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		1,646.00000	1,978	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,597.00000	1,305	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.05700	8.14700		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		531.00000	694	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3,305.00000	2,848	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.53700	8.62700		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		2.00000	4	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3,976.00000	3,579	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.41000	8.50000		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		609.00000	750	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,696.00000	1,448	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.27400	8.36400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		833.00000	967	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2,374.00000	2,130	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.23000	8.32000		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		3.00000	6	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6,050.00000	5,414	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.14400	8.23400		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1,712.00000	2,056	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,600.00000	1,305	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.05500	8.14500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		975.00000	1,244	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		2,001.00000	1,635	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.76600	7.89600		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		1.00000	4	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9,321.00000	8,069	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.70000	7.83000		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		2,010.00000	2,640	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2,787.00000	2,148	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.63400	7.76400		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1,222.00000	1,948	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1,359.00000	803	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			259.65300	258.53300		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			266.42800	265.28000		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			274.61900	273.43900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			281.96300	280.74700		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>								1,302,711.70	184	111,282.00

**Grand Total:** 1,302,711.70 184 111,282.00