

# Daily MTM Report

Daily summary for 14/01/2008

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			9.24500		9.31000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.35000		8.43000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.01000		8.08000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.09500		10.15000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.39500		8.48000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.20500		8.28500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.19500		8.27500			0.00	0	0.00
R206 On 15/01/2014 Bond			8.50000		8.58000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.18000		8.26000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.72000		7.79500			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			6.83040		6.89650		0.00	1,441,214.40	211	51,543.00
\$ / R On 13/06/2008 Currency Future			6.96550		7.03110		0.00	3,705,646.00	532	19,467.00
\$ / R On 15/09/2008 Currency Future			7.10650		7.17140		0.00	2,131,950.00	300	2,727.00
£ / R On 17/03/2008 Currency Future			13.34480		13.46950		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			13.55060		13.67550		0.00	948,542.00	70	1,125.00
£ / R On 15/09/2008 Currency Future			13.76260		13.88620		0.00	1,789,138.00	130	250.00
€ / R On 17/03/2008 Currency Future			10.16600		10.19430		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.34430		10.37230		0.00	0.00	0	1,248.00
€ / R On 15/09/2008 Currency Future			10.52260		10.54920		0.00	0.00	0	70.00
ALBI On 07/02/2008 Index Future			262.67800		261.57600		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			75,951.00000	86,825	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			191.00000	45	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			269.63900		268.51200		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			50,303.00000	58,020	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			15,183.00000	11,630	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			277.78600		276.62600		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			122,818.00000	132,967	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			6,558.00000	5,107	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			285.41600		284.27100		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			195,970.00000	206,747	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			3,260.00000	2,587	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.78400		112.40900		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.72600		115.34200		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			121.10600		120.70800		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			122.47600		122.06700		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			263.91950		262.87250		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			3,588.00000	5,992	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			24,863.00000	16,797	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			271.28450		270.20900		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			70,382.00000	78,981	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			8,292.00000	6,136	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			278.93850		277.83300		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			63,585.00000	70,718	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			25,255.00000	21,333	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			286.59800		285.46000		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			127,239.00000	136,575	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			12,639.00000	10,595	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			298.85400		298.85700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.44700		10.51700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.41600		9.50900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.50700		8.62800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.45200		9.55100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.24600		9.34100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.10000		9.19900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.06000		9.15500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.35800		11.32900		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.30300		11.28100		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			11,195.00000	10,965	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			2,004.00000	1,758	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.24500		11.26000		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,384.00000	12,218	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,783.00000	9,651	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.03500		11.09200		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			16,121.00000	15,942	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			14,078.00000	14,037	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.81100		10.90500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,874.00000	18,669	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,284.00000	17,307	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.43100		10.48500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,225.00000	21,081	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			20,047.00000	20,034	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.05500		10.17000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.75600		9.85700		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			24,819.00000	24,635	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,167.00000	25,229	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.46700		9.59800		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.55000		10.61600		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			28,697.00000	27,527	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			79.00000	67	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.31000		10.39500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,851.00000	14,789	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,221.00000	7,672	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.03000		10.13200		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.58800		9.68000		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			26,579.00000	23,096	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			123.00000	177	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.44100		9.54300		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			12,676.00000	10,490	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			9,530.00000	11,330	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.27200		9.38300		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.03100		9.12700		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			10,421.00000	6,167	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			2,281.00000	4,175	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			8.92900		9.02900		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			12,729.00000	9,381	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			9,485.00000	12,606	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			8.81500		8.91900		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.51700		10.52500		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.86500		10.87700		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.20800		11.21300		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.99400		10.99400		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.21600		11.21700		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.35700		11.36500		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.13600		11.14600		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			257.28100		255.86200		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			269.99300		262.53800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			272.18100		270.65400		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			279.38900		277.84700		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.19000		9.25100		2.85	0.00	0	8,063.00
R153 On 07/02/2008 Bond Future	8.25	Call			1.00000	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			2,376.00000	2,233	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			2,980.00000	2,837	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			3,588.00000	3,445	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			8.94800		9.03900		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			604.00000	694	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			688.00000	582	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.65900		8.79200		2.33	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Call			513.00000	614	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,080.00000	923	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.31700		8.38900		6.35	0.00	0	9,048.00
R157 On 07/02/2008 Bond Future	8.50	Call			1,346.00000	1,609	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			624.00000	417	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	7.75	Call			24.00000	31	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			4,285.00000	3,820	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.25	Call			540.00000	671	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,451.00000	1,111	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			2.00000	3	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			5,980.00000	5,509	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			7,725.00000	7,254	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.18700		8.26900		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,687.00000	3,007	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,218.00000	1,012	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,783.00000	4,165	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			750.00000	606	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.04900		8.14300		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			2,051.00000	2,310	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			2,950.00000	2,619	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			7.98700		8.05200		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			369.00000	459	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			3,853.00000	3,205	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			64.00000	78	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			6,545.00000	5,822	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			5.00000	6	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			9,590.00000	8,853	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			7.90400		7.97400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			3,282.00000	3,677	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			2,988.00000	2,585	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.81800		7.89600		12.02	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Call			3,608.00000	3,998	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		5,285.00000	4,784	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			9.99200	10.04000		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		1,262.00000	1,216	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		1,509.00000	1,463	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		1,758.00000	1,711	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.56200	9.65000		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		84.00000	98	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		586.00000	532	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.07300	9.18300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,473.00000	1,490	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,703.00000	1,661	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.36500	8.43800		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		12.00000	15	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3,655.00000	3,280	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		1.00000	1	5.99	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		5,009.00000	4,630	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		6,395.00000	6,016	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.22900	8.31400		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1,978.00000	2,233	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,037.00000	859	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.08500	8.18500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,509.00000	1,721	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,433.00000	2,147	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.18000	8.25400		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		8.00000	10	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5,099.00000	4,615	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.06900	8.15200		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,847.00000	2,152	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,214.00000	979	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			7.95100	8.04400		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		818.00000	1,017	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2,728.00000	2,328	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.17300	8.24700		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		48.00000	54	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5,467.00000	4,954	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.07100	8.15300		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		1,978.00000	2,302	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,305.00000	1,055	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			7.96500	8.05700		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		694.00000	891	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2,848.00000	2,405	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.46400	8.53700		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		4.00000	5	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3,579.00000	3,255	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.32300	8.41000		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		750.00000	899	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,448.00000	1,218	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.17000	8.27400		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		967.00000	1,136	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2,130.00000	1,859	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.15500	8.23000		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		6.00000	7	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5,414.00000	4,879	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.06300	8.14400		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2,056.00000	2,386	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,305.00000	1,057	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			7.96500	8.05500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1,244.00000	1,554	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1,635.00000	1,304	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.70000	7.76600		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		4.00000	5	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8,069.00000	7,421	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.63100	7.70000		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		2,640.00000	2,999	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2,148.00000	1,821	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.55900	7.63400		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1,948.00000	2,458	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		803.00000	559	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			260.69800	259.65300		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			267.49800	266.42800		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			275.71400	274.61900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			283.09900	281.96300		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>								10,016,490.40	1,243	112,334.00

**Grand Total:** 10,016,490.40 1,243 112,334.00