

Daily MTM Report

Daily summary for 16/01/2008

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		9.22500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.34500		8.32500			0.00	0	0.00
R186 On 21/12/2026 Bond			7.99000		7.98000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.12500		10.07000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.39500		8.37500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.19500		8.18000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.18500		8.17000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.50000		8.47500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.17000		8.15000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.70000		7.68500			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			6.99260		6.85550		0.00	1,363,557.00	195	51,557.00
\$ / R On 13/06/2008 Currency Future			7.13270		6.99210		0.00	11,697,628.00	1,640	20,467.00
\$ / R On 15/09/2008 Currency Future			7.27900		7.13490		0.00	2,307,443.00	317	3,039.00
£ / R On 17/03/2008 Currency Future			13.74170		13.48600		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			13.95930		13.69690		0.00	697,965.00	50	1,205.00
£ / R On 15/09/2008 Currency Future			14.18190		13.91500		0.00	2,198,194.50	155	175.00
€ / R On 17/03/2008 Currency Future			10.35410		10.21570		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.54160		10.39740		0.00	1,127,951.20	107	1,141.00
€ / R On 15/09/2008 Currency Future			10.73070		10.58090		0.00	364,843.80	34	104.00
ALBI On 07/02/2008 Index Future			262.49100		262.92800		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			89,309.00000	84,946	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			29.00000	36	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			269.73900		269.98200		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			60,484.00000	58,547	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			10,664.00000	11,157	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			277.90200		278.15200		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			136,224.00000	133,922	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			4,704.00000	4,902	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			285.56500		285.82100		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			210,590.00000	208,125	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2,380.00000	2,475	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			112.67200		112.85700		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			115.60900		115.80100		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			121.10200		121.21100		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			122.35500		122.55500		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			263.71900		264.14100		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			6,576.00000	4,936	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			15,166.00000	17,746	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			271.07450		271.51100		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			80,822.00000	77,049	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			5,712.00000	6,304	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			278.72450		279.17250		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			72,251.00000	69,068	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			20,526.00000	21,823	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			286.38350		286.83900		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			138,569.00000	134,660	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			10,179.00000	10,825	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.01800		299.28800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.50300		10.43400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.47300		9.38700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.53800		8.47300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.51600		9.42400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.28000		9.21200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.13200		9.06300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.00000		9.25400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.36700		11.36300		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.35100		11.31500		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,903.00000	10,901	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			1,670.00000	1,563	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.30500		11.26000		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,189.00000	12,199	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,582.00000	9,480	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.14000		11.07800		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,959.00000	16,000	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,950.00000	13,841	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.90800		10.83500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,668.00000	18,727	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,248.00000	17,130	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.51300		10.41600		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,036.00000	21,127	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			20,025.00000	19,881	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.16100		10.06300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.83400		9.75200		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			24,608.00000	24,683	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			25,212.00000	25,087	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.53500		9.44900		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.63000		10.55800		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			27,668.00000	28,898	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			55.00000	34	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.38700		10.30500		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			14,687.00000	15,526	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,660.00000	7,039	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.10000		10.01000		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.64600		9.55000		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			21,662.00000	25,227	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			212.00000	84	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.49900		9.40100		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			9,701.00000	11,521	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			12,110.00000	10,094	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.33000		9.23100		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.06200		8.99400		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			4,815.00000	7,133	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			5,206.00000	3,153	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			8.95900		8.89000		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			8,241.00000	10,179	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			14,005.00000	11,458	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			8.84300		8.77300		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.51100		10.51400		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.85200		10.85900		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.19500		11.20200		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.98900		10.99200		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.21000		11.21200		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.34800		11.35100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.12700		11.12900		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			257.16700		257.69000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			263.87100		264.41100		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			272.49100		272.73600		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			279.26800		279.83400		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.23000		9.18000		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			2,210.00000	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			2,813.00000	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			3,421.00000	3,539	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			8.98800		8.93800		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			703.00000	644	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			569.00000	618	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.69900		8.64900		2.33	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Call			621.00000	577	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			910.00000	963	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.31700		8.29700		6.35	0.00	0	9,048.00
R157 On 07/02/2008 Bond Future	8.25	Call			710.00000	635	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,019.00000	1,075	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Call			1,688.00000	1,577	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			364.00000	384	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	7.75	Call			32.00000	24	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			3,690.00000	3,813	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Call			3.00000	2	5.90	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.50	Put			5,378.00000	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			7,123.00000	7,254	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.18700		8.16700		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			3,087.00000	2,992	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			963.00000	996	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			4,260.00000	4,153	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			572.00000	593	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.04900		8.02900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			2,366.00000	2,298	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			2,549.00000	2,607	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			7.97700		7.96700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			489.00000	439	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			3,007.00000	3,071	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			83.00000	69	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			5,598.00000	5,698	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			6.00000	5	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			8,625.00000	8,738	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			7.89400		7.88400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			3,795.00000	3,714	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			2,473.00000	2,507	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			7.80800		7.79800		12.02	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Call			4,101.00000	4,033	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		4,656.00000	4,704	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.04000	9.97000		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		1,194.00000	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		1,442.00000	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		1,690.00000	1,758	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.60900	9.52800		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		103.00000	87	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		512.00000	558	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.12500	9.03300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,496.00000	1,469	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,647.00000	1,668	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.36500	8.34500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		15.00000	11	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3,176.00000	3,276	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		4,526.00000	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		5,912.00000	6,016	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.22900	8.20900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		2,294.00000	2,220	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		818.00000	846	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.08500	8.06500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,764.00000	1,712	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,090.00000	2,137	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.16000	8.16000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		10.00000	9	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4,484.00000	4,482	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.04900	8.04900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2,229.00000	2,223	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		925.00000	919	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			7.93100	7.93100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1,063.00000	1,059	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2,244.00000	2,241	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.17300	8.15300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		55.00000	43	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4,814.00000	4,943	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.07100	8.05100		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			2,384.00000	2,288	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put			997.00000	1,041	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			7.96500		7.94500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call			937.00000	884	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put			2,313.00000	2,399	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.46400		8.44400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call			5.00000	3	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put			3,166.00000	3,254	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.32300		8.30300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call			934.00000	889	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put			1,166.00000	1,208	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.17000		8.15000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			1,169.00000	1,128	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			1,807.00000	1,852	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.15500		8.13500		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call			8.00000	5	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put			4,735.00000	4,877	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.06300		8.04300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call			2,471.00000	2,372	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put			998.00000	1,042	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			7.96500		7.94500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			1,628.00000	1,547	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			1,235.00000	1,297	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.69000		7.67000		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call			5.00000	3	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put			7,124.00000	7,321	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.62100		7.60100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call			3,169.00000	3,037	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put			1,691.00000	1,759	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.54900		7.52900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call			2,682.00000	2,527	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put			478.00000	526	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			260.50100		260.92200		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			267.29200		267.72700		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			275.80000		276.04900		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			282.88900		283.34300		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:								19,757,582.50	2,498	113,592.00

Grand Total: 19,757,582.50 2,498 113,592.00