

Daily MTM Report

Daily summary for 21/01/2008

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			9.44000		9.34000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.55500		8.43000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.20000		8.07500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.27500		10.18000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.59500		8.47500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.40500		8.27500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.40000		8.27000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.68000		8.57000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.37500		8.25000			0.00	0	0.00
R209 On 31/03/2036 Bond			7.92000		7.79000			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			7.28630		7.14580		0.00	24,073,935.20	3,304	55,583.00
\$ / R On 13/06/2008 Currency Future			7.43640		7.28930		0.00	1,041,096.00	140	20,631.00
\$ / R On 15/09/2008 Currency Future			7.59480		7.44020		0.00	17,536,393.20	2,309	5,753.00
£ / R On 17/03/2008 Currency Future			14.14710		13.97360		0.00	0.00	0	1,037.00
£ / R On 13/06/2008 Currency Future			14.37270		14.19120		0.00	287,454.00	20	1,255.00
£ / R On 15/09/2008 Currency Future			14.60440		14.41560		0.00	131,439.60	9	188.00
€ / R On 17/03/2008 Currency Future			10.54970		10.46560		0.00	0.00	0	1,752.00
€ / R On 13/06/2008 Currency Future			10.74480		10.65580		0.00	0.00	0	1,141.00
€ / R On 15/09/2008 Currency Future			10.94340		10.84890		0.00	23,232,838.20	2,123	2,332.00
ALBI On 07/02/2008 Index Future			259.87100		261.49000		0.00	0.00	0	594.00
ALBI On 07/02/2008 Index Future	254.00	Call			74,964.00000	58,881	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			64.00000	171	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			269.57200		269.57200		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			57,082.00000	56,748	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			11,362.00000	11,028	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			277.73000		277.73000		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			132,284.00000	132,149	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			4,984.00000	4,849	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			285.38900		285.38900		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			206,404.00000	206,340	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			2,514.00000	2,450	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			111.91300		112.35700		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			114.77200		115.22700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			121.02700		121.02700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.40500		121.88600		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			261.30950		262.76450		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			2,282.00000	434	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			24,637.00000	37,339	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			268.45150		269.94700		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			67,620.00000	55,766	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			8,150.00000	11,251	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			275.83250		277.36800		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			59,933.00000	50,309	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			26,253.00000	31,984	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			283.47250		285.04950		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			123,475.00000	110,663	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			12,980.00000	15,938	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			298.83200		298.83200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.62900		10.55000		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.72300		9.58600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.82900		8.68500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.76400		9.63200		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.57000		9.42400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.43400		9.28400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.30300		9.15300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.36700		11.36700		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.39900		11.38500		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			10,818.00000	10,601	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			1,374.00000	1,111	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.37100		11.32700		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			12,127.00000	12,035	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			9,354.00000	9,149	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.20500		11.14700		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,936.00000	15,898	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,760.00000	13,582	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.00700		10.94700		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			18,714.00000	18,696	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,022.00000	16,859	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.62900		10.52100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			21,084.00000	21,135	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,818.00000	19,607	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.28900		10.19400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.93000		9.87200		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			24,684.00000	24,687	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,995.00000	24,857	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.70300		9.59300		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.72700		10.66000		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			29,397.00000	30,559	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			20.00000	6	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.51700		10.42900		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			15,896.00000	16,759	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			6,663.00000	5,961	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			10.26700		10.15900		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.85800		9.73800		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			28,702.00000	33,266	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			24.00000	2	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.72800		9.59800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			13,521.00000	16,458	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			8,234.00000	6,122	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.57600		9.43600		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.36600		9.21400		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			14,361.00000	23,314	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			684.00000	55	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.27100		9.11500		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			15,605.00000	22,351	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			6,836.00000	3,652	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.16300		9.00400		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.49800		10.50300		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.81200		10.83500		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.14200		11.17400		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.96500		10.97900		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.19100		11.20000		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.33500		11.34000		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.12100		11.12200		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			253.26600		255.79800		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			259.73500		262.33200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			272.32300		272.32300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			274.74600		277.49200		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.39000		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	2,701	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	3,304	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	3,912	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.14800		9.04800		2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Call			574.00000	468	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			677.00000	787	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.85900		8.75900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			525.00000	447	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			1,028.00000	1,143	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.52700		8.39700		6.35	0.00	0	9,048.00
R157 On 07/02/2008 Bond Future	8.50	Call			1,188.00000	660	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			519.00000	835	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			405.00000	157	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,369.00000	1,964	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Call			8.00000	1	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			4,321.00000	5,157	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			6,030.00000	6,874	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			7,777.00000	8,621	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.39700		8.26700		6.35	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,639.00000	2,116	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,158.00000	1,464	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,744.00000	3,122	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			698.00000	905	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.25900		8.12900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			2,049.00000	1,683	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			2,860.00000	3,305	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.18700		8.04700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			248.00000	59	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			3,676.00000	5,055	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			28.00000	3	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			6,453.00000	7,995	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			1.00000	0	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			9,529.00000	11,096	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.10400		7.96400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			3,243.00000	2,426	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			2,835.00000	3,593	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.01800		7.87800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			3,629.00000	2,912	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		5,101.00000	5,966	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.21500	10.10600		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		1,326.00000	1,431	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		1,573.00000	1,679	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		1,822.00000	1,927	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.81400	9.68600		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		72.00000	52	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		602.00000	680	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.36200	9.21000		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,439.00000	1,389	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,683.00000	1,714	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.57500	8.44500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		4.00000	0	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		3,683.00000	4,350	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		5,045.00000	5,715	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		6,431.00000	7,102	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.43900	8.30900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1,948.00000	1,548	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		983.00000	1,240	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.29500	8.16500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,520.00000	1,240	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,345.00000	2,709	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.38000	8.25000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		2.00000	0	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5,067.00000	5,910	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.26900	8.13900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,849.00000	1,375	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,131.00000	1,497	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.15100	8.02100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		842.00000	587	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2,604.00000	3,180	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.37300	8.24300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		20.00000	4	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		5,412.00000	6,300	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.27100	8.14100		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		1,976.00000	1,468	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,219.00000	1,613	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.16500	8.03500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		717.00000	471	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2,719.00000	3,369	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.64400	8.53400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		1.00000	0	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3,563.00000	4,049	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.50300	8.39300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		747.00000	556	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,371.00000	1,656	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.35000	8.24000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		999.00000	817	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2,019.00000	2,299	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.35500	8.22500		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		1.00000	0	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		5,374.00000	6,295	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.26300	8.13300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		2,050.00000	1,526	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,221.00000	1,617	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.16500	8.03500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1,287.00000	884	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1,536.00000	2,051	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			7.91000	7.77000		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		1.00000	0	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		8,105.00000	9,453	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			7.84100	7.70100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		2,559.00000	1,844	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2,077.00000	2,727	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.76900	7.62900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		1,960.00000	1,164	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		765.00000	1,350	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			258.08000	259.54700		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			264.67200	266.17700		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			275.63000	275.63000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			279.96900	281.55900		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:								66,303,156.20	7,905	124,297.00

Grand Total: 66,303,156.20 7,905 124,297.00