

# Daily MTM Report

Daily summary for 30/01/2008

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			9.33000	9.28000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.62500	8.53000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.33500	8.22500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.18500	10.13500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.66000	8.56000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.50500	8.40000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.49000	8.39000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.71500	8.61500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.47500	8.37500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.11000	8.06400			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			7.34720		7.25360		0.00	14,826,649.60	2,018	78,094.00
\$ / R On 13/06/2008 Currency Future			7.50110		7.40610		0.00	23,485,944.10	3,131	34,015.00
\$ / R On 15/09/2008 Currency Future			7.65850		7.56200		0.00	7,666,158.50	1,001	8,566.00
£ / R On 17/03/2008 Currency Future			14.56920		14.36170		0.00	1,019,844.00	70	1,127.00
£ / R On 13/06/2008 Currency Future			14.78880		14.57890		0.00	0.00	0	1,365.00
£ / R On 15/09/2008 Currency Future			15.00980		14.79580		0.00	0.00	0	232.00
€ / R On 17/03/2008 Currency Future			10.84920		10.69140		0.00	0.00	0	3,752.00
€ / R On 13/06/2008 Currency Future			11.04320		10.88170		0.00	2,760,800.00	250	1,141.00
€ / R On 15/09/2008 Currency Future			11.23840		11.07360		0.00	8,653,568.00	770	4,511.00
ALBI On 07/02/2008 Index Future			258.62300		260.10000		0.00	7,086,270,200.00	2,740	3,334.00
ALBI On 07/02/2008 Index Future	254.00	Call			61,007.00000	46,276	0.00	0.00	0	0.00
ALBI On 07/02/2008 Index Future	254.00	Put			7.00000	46	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future			265.39900		266.85500		0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Call			37,204.00000	28,744	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			18,654.00000	24,754	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			273.36600		274.83900		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			106,400.00000	94,116	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			8,010.00000	10,456	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			280.83400		282.30900		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			177,126.00000	163,529	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			4,036.00000	5,189	0.00	0.00	0	0.00
CRD1 On 07/02/2008 Index Future			111.74100		112.17400		0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			114.59200		115.03700		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			119.94500		120.38000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			121.22300		121.69200		0.00	0.00	0	8.00
GOVI On 07/02/2008 jGovi			260.30150		261.66400		3.89	0.00	0	7.00
GOVI On 07/02/2008 jGovi	265.00	Call			112.00000	4	3.89	0.00	0	0.00
GOVI On 07/02/2008 jGovi	265.00	Put			33,472.00000	46,989	3.89	0.00	0	0.00
GOVI On 02/05/2008 jGovi			267.41150		268.81250		0.00	0.00	0	2.00
GOVI On 02/05/2008 jGovi	264.00	Call			57,589.00000	47,199	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			9,464.00000	13,084	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			274.77150		276.20900		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Call			51,713.00000	43,464	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			29,623.00000	35,749	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			282.39050		283.86550		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			113,261.00000	101,710	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			14,606.00000	17,805	0.00	0.00	0	0.00
ILBI On 07/02/2008 Index Future			299.23200		299.28600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			10.41500		10.39600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.67700		9.62500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.88300		8.82300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			9.69300		9.64500		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.56900		9.50900		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.46200		9.39700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.34800		9.27900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.29600		11.29200		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra			11.35100		11.36400		0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Call			9,808.00000	9,697	0.00	0.00	0	0.00
JFRA On 07/02/2008 jFra	7.50	Put			439.00000	359	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.21300		11.17200		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			11,337.00000	11,341	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			8,972.00000	8,868	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			10.95700		10.91000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			15,232.00000	15,253	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			13,630.00000	13,537	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			10.65800		10.60600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			17,960.00000	17,992	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			17,095.00000	17,001	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.33200		10.28700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,506.00000	20,533	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			19,809.00000	19,726	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			10.03000		9.99200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			9.75400		9.70700		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			24,247.00000	24,280	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			24,960.00000	24,879	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			9.47700		9.44200		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote			10.50400		10.46800		0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Call			26,032.00000	26,668	0.00	0.00	0	0.00
JN02 On 07/02/2008 jNote	9.00	Put			1.00000	0	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			10.25900		10.22600		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			13,144.00000	13,438	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			7,538.00000	7,242	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			9.98100		9.95900		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote			9.70600		9.68100		0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Call			26,544.00000	27,503	0.00	0.00	0	0.00
JN05 On 07/02/2008 jNote	9.00	Put			1.00000	0	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			9.58300		9.55500		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call			12,012.00000	12,573	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put			8,401.00000	7,867	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			9.44600		9.41600		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote			9.37200		9.31100		0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Call			19,882.00000	23,724	0.00	0.00	0	0.00
JN10 On 07/02/2008 jNote	9.00	Put			13.00000	1	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.28600		9.22300		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call			19,787.00000	22,779	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put			4,084.00000	3,062	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.19300		9.12800		0.00	0.00	0	0.00
JROD On 31/01/2008 jRod			10.49000		10.49000		0.00	0.00	0	0.00
JROD On 29/02/2008 jRod			10.74100		10.74600		0.00	0.00	0	0.00
JROD On 31/03/2008 jRod			11.01300		11.02000		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.88600		10.88800		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.10400		11.10500		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.24000		11.24100		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.04800		11.05000		0.00	0.00	0	0.00
OTH1 On 07/02/2008 Index Future			248.05600		252.83500		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future			254.38600		259.28800		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			264.84400		266.96300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			269.10600		274.28700		0.00	0.00	0	12.00
R153 On 07/02/2008 Bond Future			9.28000		9.23000		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			2,327.00000	2,444	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			2,931.00000	3,048	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			3,539.00000	3,656	2.58	0.00	0	0.00
R153 On 02/05/2008 Bond Future			9.03800		8.98800		2.64	0.00	0	3,800.00
R153 On 02/05/2008 Bond Future	9.00	Call			604.00000	548	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			578.00000	630	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future			8.74900		8.69900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			553.00000	511	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			940.00000	995	2.22	0.00	0	0.00
R157 On 07/02/2008 Bond Future			8.59700		8.49700		6.35	0.00	0	9,888.00
R157 On 07/02/2008 Bond Future	8.50	Call			552.00000	257	6.50	0.00	0	0.00
R157 On 07/02/2008 Bond Future	8.50	Put			532.00000	883	6.50	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Call			74.00000	18	6.35	0.00	0	250.00
R157 On 07/02/2008 Bond Future	8.25	Put			1,687.00000	2,277	6.35	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Call			0.00000	0	6.05	0.00	0	0.00
R157 On 07/02/2008 Bond Future	7.75	Put			4,962.00000	5,608	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			6,680.00000	7,325	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			8,427.00000	9,072	5.75	0.00	0	0.00
R157 On 02/05/2008 Bond Future			8.46700		8.36700		6.35	0.00	0	420.00
R157 On 02/05/2008 Bond Future	8.50	Call			2,156.00000	1,794	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			1,313.00000	1,586	6.50	0.00	0	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call			3,193.00000	2,747	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			786.00000	974	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future			8.32900		8.22900		6.25	0.00	0	2,500.00
R157 On 07/08/2008 Bond Future	8.00	Call			1,712.00000	1,463	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			3,147.00000	3,519	6.10	0.00	0	0.00
R186 On 07/02/2008 Bond Future			8.31700		8.19700		11.56	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Call			7.00000	0	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.75	Put			5,113.00000	6,425	11.01	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Call			0.00000	0	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.50	Put			8,103.00000	9,421	10.74	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Call			0.00000	0	10.46	0.00	0	0.00
R186 On 07/02/2008 Bond Future	7.25	Put			11,207.00000	12,525	10.46	0.00	0	0.00
R186 On 02/05/2008 Bond Future			8.23400		8.11400		11.34	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Call			2,259.00000	1,710	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			3,537.00000	4,313	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.14800		8.02800		12.02	0.00	0	220.00
R186 On 07/08/2008 Bond Future	7.75	Call			2,785.00000	2,279	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		5,950.00000	6,774	11.44	0.00	0	0.00
R196 On 07/02/2008 Bond Future			10.16300	10.11200		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		1,332.00000	1,381	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		1,579.00000	1,628	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		1,827.00000	1,877	1.60	0.00	0	0.00
R196 On 02/05/2008 Bond Future			9.74500	9.66300		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		66.00000	54	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		578.00000	629	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			9.05500	9.05500		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1,436.00000	1,432	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1,598.00000	1,594	0.00	0.00	0	0.00
R201 On 07/02/2008 Bond Future			8.62500	8.52500		6.61	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Call		0.00000	0	6.14	0.00	0	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		4,093.00000	4,606	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		5,458.00000	5,971	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		6,844.00000	7,358	5.99	0.00	0	0.00
R201 On 02/05/2008 Bond Future			8.48900	8.38900		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		1,633.00000	1,352	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		1,073.00000	1,297	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			8.34500	8.24500		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		1,301.00000	1,107	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2,523.00000	2,822	6.14	0.00	0	0.00
R203 On 07/02/2008 Bond Future			8.48000	8.37000		7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		0.00000	0	7.64	0.00	0	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		5,845.00000	6,554	7.64	0.00	0	0.00
R203 On 02/05/2008 Bond Future			8.36900	8.25900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		1,349.00000	1,019	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1,407.00000	1,780	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			8.25100	8.14100		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		578.00000	415	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		3,108.00000	3,642	0.00	0.00	0	0.00
R204 On 07/02/2008 Bond Future			8.46300	8.36300		11.05	0.00	0	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		0.00000	0	11.05	0.00	0	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		6,228.00000	6,917	11.05	0.00	0	0.00
R204 On 02/05/2008 Bond Future			8.36100	8.26100		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		1,440.00000	1,115	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1,516.00000	1,878	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			8.25500	8.15500		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		464.00000	326	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		3,293.00000	3,838	0.00	0.00	0	0.00
R206 On 07/02/2008 Bond Future			8.67400	8.57400		5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		0.00000	0	5.59	0.00	0	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		3,739.00000	4,181	5.59	0.00	0	0.00
R206 On 02/05/2008 Bond Future			8.53300	8.43300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		626.00000	473	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		1,423.00000	1,702	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			8.38000	8.28000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		896.00000	744	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		2,084.00000	2,353	0.00	0.00	0	0.00
R207 On 07/02/2008 Bond Future			8.45500	8.34500		8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		0.00000	0	8.55	0.00	0	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		6,224.00000	6,996	8.55	0.00	0	0.00
R207 On 02/05/2008 Bond Future			8.36300	8.25300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		1,498.00000	1,132	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1,519.00000	1,924	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			8.26500	8.15500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		884.00000	621	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1,980.00000	2,485	0.00	0.00	0	0.00
R209 On 07/02/2008 Bond Future			8.09000	7.96000		12.56	0.00	0	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		0.00000	0	12.56	0.00	0	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		9,926.00000	11,135	12.56	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.02100	7.89100		12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		1,549.00000	1,086	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2,910.00000	3,670	12.88	0.00	0	0.00
R209 On 07/08/2008 Bond Future			7.94900	7.81900		0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		920.00000	491	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		1,589.00000	2,398	0.00	0.00	0	0.00
TRT1 On 07/02/2008 Index Future			256.96300	258.41000		0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			263.52000	265.00500		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			271.76200	273.12700		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			278.76800	280.33500		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>								7,144,683,164.20	9,980	175,228.00

**Grand Total:** 7,144,683,164.20 9,980 175,228.00