



Daily MTM Report

Daily summary for 22/04/2008

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			10.00000	10.00000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.26000	9.27000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.08000	9.10000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.14500	11.13900			0.00	0	0.00
R201 On 21/12/2014 Bond			9.30000	9.31000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.22000	9.23000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.20500	9.21500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.33000	9.34500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.20500	9.21500			0.00	0	0.00
R209 On 31/03/2036 Bond			8.90000	8.92000			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 13/06/2008 Currency Future			7.74610		7.86320		0.00	16,383,001.50	2,115	54,632.00
\$ / R On 15/09/2008 Currency Future			7.92220		8.04250		0.00	2,519,259.60	318	21,547.00
\$ / R On 12/12/2008 Currency Future			8.10110		8.22470		0.00	81,011.00	10	8,081.00
£ / R On 13/06/2008 Currency Future			15.39370		15.51610		0.00	2,416,810.90	157	5,294.00
£ / R On 15/09/2008 Currency Future			15.63970		15.76790		0.00	78,198.50	5	611.00
£ / R On 12/12/2008 Currency Future			15.89110		16.02660		0.00	158,911.00	10	226.00
€ / R On 13/06/2008 Currency Future			12.34770		12.48900		0.00	185,215.50	15	17,262.00
€ / R On 15/09/2008 Currency Future			12.57020		12.71830		0.00	6,875,899.40	547	8,513.00
€ / R On 12/12/2008 Currency Future			12.79620		12.95280		0.00	1,279,620.00	100	4,800.00
ALBI On 02/05/2008 Index Future			255.05600		254.89800		0.00	0.00	0	594.00
ALBI On 02/05/2008 Index Future	265.00	Call			0.00000	0	0.00	0.00	0	0.00
ALBI On 02/05/2008 Index Future	265.00	Put			101,020.00000	99,440	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future			263.08500		262.93300		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			19,484.00000	19,958	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			40,154.00000	39,108	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			270.92200		270.73900		0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Call			74,608.00000	75,858	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			17,218.00000	16,638	0.00	0.00	0	0.00
CRD1 On 02/05/2008 Index Future			110.46500		110.43500		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			113.74800		113.71700		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			116.88200		116.84900		0.00	0.00	0	8.00
GOVI On 02/05/2008 jGovi			257.24900		257.11200		0.00	0.00	0	19.00
GOVI On 02/05/2008 jGovi	264.00	Call			7.00000	5	0.00	0.00	0	0.00
GOVI On 02/05/2008 jGovi	264.00	Put			68,887.00000	67,515	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.75950		264.61750		0.00	0.00	0	142.00
GOVI On 07/08/2008 jGovi	274.00	Call			3,470.00000	3,557	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			97,295.00000	95,962	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.07050		271.92400		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			30,671.00000	31,199	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			51,431.00000	50,494	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
ILBI On 02/05/2008 Index Future			314.07600		315.17300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.54400		11.47900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.30400		10.28100		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.68000		9.66700		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.47400		10.44000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.12100		10.11000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.10800		10.09600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			10.02800		10.01500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.72500		11.71700		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra			11.77600		11.76400		0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Call			5,772.00000	5,644	0.00	0.00	0	0.00
JFRA On 02/05/2008 jFra	10.25	Put			1,840.00000	1,688	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			11.95000		11.91100		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Call			12,958.00000	12,960	0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra	10.25	Put			8,936.00000	8,844	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			11.91500		11.87500		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Call			16,750.00000	16,765	0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra	10.25	Put			12,815.00000	12,733	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.87100		11.81100		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Call			20,019.00000	20,065	0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra	10.00	Put			15,633.00000	15,534	0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.63100		11.56700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			11.29600		11.24600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Call			24,189.00000	24,227	0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra	10.00	Put			21,167.00000	21,084	0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			11.00200		10.92800		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote			11.54200		11.49200		0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Call			28,065.00000	28,924	0.00	0.00	0	0.00
JN02 On 02/05/2008 jNote	10.00	Put			1.00000	0	0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.38600		11.31300		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
JN02 On 06/11/2008 jNote			11.17100	11.08500		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Call		13,341.00000	14,016	0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote	11.25	Put		16,248.00000	15,407	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.93700	10.84000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Call		14,455.00000	15,171	0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote	11.25	Put		21,698.00000	20,695	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote			10.55400	10.49800		0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Call		39,807.00000	41,868	0.00	0.00	0	0.00
JN05 On 02/05/2008 jNote	9.50	Put		0.00000	0	0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.41500	10.36400		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			10.94600	9.53900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Call		738.00000	9,982	0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote	11.25	Put		64,777.00000	20,908	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote			9.95000	9.94200		0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Call		60,166.00000	60,593	0.00	0.00	0	0.00
JN10 On 02/05/2008 jNote	9.00	Put		0.00000	0	0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.85900	9.85000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			10.14700	9.26500		0.00	0.00	0	0.00
JROD On 30/04/2008 jRod			10.81200	10.81300		0.00	0.00	0	0.00
JROD On 30/05/2008 jRod			11.09500	11.09900		0.00	0.00	0	0.00
JROD On 30/06/2008 jRod			11.48500	11.48900		0.00	0.00	0	0.00
JROD On 31/07/2008 jRod			11.29800	11.29700		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.50000	11.49400		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.71900	11.70600		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			11.52200	11.51000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			11.68000	11.66700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.87900	11.86500		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future			9.97200	0.00000		0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Call		0.00000	439	0.00	0.00	0	0.00
M153 On 05/05/2008 Bond Future	10.00	Put		0.00000	380	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future			9.24200	0.00000		0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Call		0.00000	492	0.00	0.00	0	0.00
M157 On 05/05/2008 Bond Future	9.25	Put		0.00000	444	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future			9.06400	0.00000		0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Call		0.00000	196	0.00	0.00	0	0.00
M186 On 05/05/2008 Bond Future	9.00	Put		0.00000	825	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
M204 On 05/05/2008 Bond Future				9.19100	0.00000		0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Call			0.00000	574	0.00	0.00	0	0.00
M204 On 05/05/2008 Bond Future	9.25	Put			0.00000	201	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future				8.88700	0.00000		0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Call			0.00000	918	0.00	0.00	0	0.00
M209 On 05/05/2008 Bond Future	9.00	Put			0.00000	33	0.00	0.00	0	0.00
MLBI On 05/05/2008 Index Future				255.05600	0.00000		0.00	0.00	0	0.00
MOVI On 05/05/2008 jGovi				257.24900	0.00000		0.00	0.00	0	0.00
OTH1 On 02/05/2008 Index Future				244.29200	244.02000		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future				251.55300	251.27200		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future				258.48400	258.19300		0.00	0.00	0	12.00
R153 On 02/05/2008 Bond Future				9.97200	9.97200		2.64	0.00	0	6,532.00
R153 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	2.64	0.00	0	0.00
R153 On 02/05/2008 Bond Future	9.00	Put			2,072.00000	2,072	2.64	0.00	0	0.00
R153 On 07/08/2008 Bond Future				9.79900	9.79900		2.33	0.00	0	1,290.00
R153 On 07/08/2008 Bond Future	8.50	Call			18.00000	18	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,510.00000	2,509	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			6.00000	6	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			2,986.00000	2,986	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future				9.67600	9.67600		0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Call			1,261.00000	1,257	0.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,980.00000	1,976	0.00	0.00	0	0.00
R157 On 02/05/2008 Bond Future				9.24200	9.25200		6.35	0.00	0	10,988.00
R157 On 02/05/2008 Bond Future	8.50	Call			0.00000	0	6.50	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.50	Put			4,630.00000	4,570	6.50	9,140,000,000.00	2,000	0.00
R157 On 02/05/2008 Bond Future	8.75	Call			9.00000	7	6.65	0.00	0	0.00
R157 On 02/05/2008 Bond Future	8.75	Put			3,074.00000	3,013	6.65	0.00	0	0.00
R157 On 07/08/2008 Bond Future				9.14800	9.15800		6.25	0.00	0	6,457.00
R157 On 07/08/2008 Bond Future	9.25	Call			2,176.00000	2,200	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			1,638.00000	1,603	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.00	Call			1,436.00000	1,452	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			2,367.00000	2,325	6.70	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.75	Call			870.00000	881	6.55	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,295.00000	3,247	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			121,358.00000	121,417	6.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/08/2008 Bond Future	750.00	Put			0.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			3,041.00000	3,072	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1,056.00000	1,029	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Call			477.00000	482	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			4,418.00000	4,365	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			231.00000	234	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			5,714.00000	5,658	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			97.00000	98	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			7,146.00000	7,088	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.07700		9.08700		0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Call			1,031.00000	1,047	0.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,979.00000	2,938	0.00	0.00	0	0.00
R186 On 02/05/2008 Bond Future			9.06400		9.08400		11.34	0.00	0	1,050.00
R186 On 02/05/2008 Bond Future	8.00	Call			0.00000	0	11.07	0.00	0	0.00
R186 On 02/05/2008 Bond Future	8.00	Put			11,394.00000	11,198	11.07	0.00	0	0.00
R186 On 07/08/2008 Bond Future			8.99000		9.01000		12.02	0.00	0	2,320.00
R186 On 07/08/2008 Bond Future	7.75	Call			113.00000	118	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			13,556.00000	13,365	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.93000		8.95000		0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Call			352.00000	381	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,900.00000	4,733	0.00	0.00	0	0.00
R196 On 02/05/2008 Bond Future			11.11400		11.10400		1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Call			0.00000	0	1.16	0.00	0	0.00
R196 On 02/05/2008 Bond Future	9.00	Put			1,611.00000	1,618	1.16	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.66500		10.65700		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			703.00000	697	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,707.00000	1,705	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			10.37300		10.36600		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			1,276.00000	1,271	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,755.00000	1,752	0.00	0.00	0	0.00
R201 On 02/05/2008 Bond Future			9.27700		9.28700		6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Call			0.00000	0	6.29	0.00	0	0.00
R201 On 02/05/2008 Bond Future	8.50	Put			3,861.00000	3,813	6.29	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.16400		9.17400		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			67.00000	68	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			5,760.00000	5,714	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.06800		9.07800		0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Call			874.00000	887	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,387.00000	2,354	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
R203 On 02/05/2008 Bond Future			9.19900	9.20900		6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	6.73	0.00	0	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		5,930.00000	5,871	6.73	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.09900	9.10900		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1.00000	1	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		8,458.00000	8,399	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.01900	9.02900		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call		386.00000	395	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put		3,531.00000	3,482	0.00	0.00	0	0.00
R204 On 02/05/2008 Bond Future			9.19100	9.20100		7.21	0.00	0	3,779.00
R204 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.21	0.00	0	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		6,288.00000	6,225	7.21	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.10200	9.11200		0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		9,116.00000	9,053	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.02700	9.03700		0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Call		332.00000	341	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put		3,766.00000	3,712	0.00	0.00	0	0.00
R206 On 02/05/2008 Bond Future			9.30300	9.32300		4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	4.88	0.00	0	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		4,561.00000	4,479	4.88	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.17000	9.19000		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		30.00000	31	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		4,959.00000	4,880	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future			9.05100	9.07100		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call		210.00000	218	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put		4,503.00000	4,433	0.00	0.00	0	0.00
R207 On 02/05/2008 Bond Future			9.19300	9.20300		7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		0.00000	0	7.86	0.00	0	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		6,400.00000	6,336	7.86	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.11100	9.12100		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		1.00000	1	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		7,562.00000	7,498	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.04100	9.05100		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call		250.00000	257	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put		3,845.00000	3,789	0.00	0.00	0	0.00
R209 On 02/05/2008 Bond Future			8.88700	8.90700		12.88	0.00	0	6,225.00
R209 On 02/05/2008 Bond Future	7.75	Call		0.00000	0	12.88	0.00	0	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		10,174.00000	10,016	12.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 07/08/2008 Bond Future			8.82400	8.84400		0.00	0.00	0	2,450.00
R209 On 07/08/2008 Bond Future	7.75	Call		0.00000	0	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		9,661.00000	9,501	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.77300	8.79300		0.00	0.00	0	260.00
R209 On 06/11/2008 Bond Future	7.75	Call		1.00000	1	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put		9,240.00000	9,079	0.00	0.00	0	0.00
TRT1 On 02/05/2008 Index Future			253.94100	253.80300		0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			261.48900	261.34600		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.69300	268.54500		0.00	0.00	0	400.00

Total for Derivatives:							9,169,977,927.40	5,277	166,262.00
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Grand Total:							9,169,977,927.40	5,277	166,262.00
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