

Daily MTM Report

Daily summary for 05/08/2008

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			10.02000		10.08500			0.00	0	0.00
R157 On 15/09/2015 Bond			9.26000		9.32000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.02500		9.10000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.93100		11.93100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.34500		9.41000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.25000		9.29500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.22500		9.28000			0.00	0	0.00
R206 On 15/01/2014 Bond			9.35500		9.42000			0.00	0	0.00
R207 On 15/01/2020 Bond			9.19000		9.25000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.77000		8.84000			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 15/09/2008 Currency Future			7.47300		7.33100		0.00	15,327,123.00	2,051	178,089.00
\$ / R On 12/12/2008 Currency Future			7.64560		7.50140		0.00	204,825,624.00	26,790	58,552.00
\$ / R On 16/03/2009 Currency Future			7.81510		7.66940		0.00	9,839,210.90	1,259	8,378.00
£ / R On 15/09/2008 Currency Future			14.57400		14.37520		0.00	87,444.00	6	2,276.00
£ / R On 12/12/2008 Currency Future			14.81320		14.61210		0.00	0.00	0	2,758.00
£ / R On 16/03/2009 Currency Future			15.05300		14.84970		0.00	842,968.00	56	6,120.00
€ / R On 15/09/2008 Currency Future			11.55030		11.42050		0.00	115,503.00	10	15,184.00
€ / R On 12/12/2008 Currency Future			11.76150		11.63050		0.00	10,467,735.00	890	16,358.00
€ / R On 16/03/2009 Currency Future			11.97080		11.83800		0.00	837,956.00	70	834.00
ALBI On 07/08/2008 Index Future			261.60900		260.82900		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			1.00000	1	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			41,711.00000	33,911	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			269.37100		268.63200		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			48,964.00000	54,218	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			12,644.00000	10,508	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			277.43900		277.80200		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			285.54800		0.00000		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.27900		112.05000		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.61100		115.40200		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			119.11000		118.97800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			124.31400		0.00000		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			264.19400		263.41850		0.00	755,594,840.00	286	57.00
GOVI On 07/08/2008 jGovi	274.00	Call			0.00000	0	0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi	274.00	Put			105,815.00000	98,060	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			272.03400		271.29950		0.00	0.00	0	60.00
GOVI On 06/11/2008 jGovi	274.00	Call			16,173.00000	18,770	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			43,178.00000	38,430	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			280.26600		279.70750		0.00	709,072,980.00	253	609.00
GOVI On 07/05/2009 jGovi			287.46600		0.00000		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			336.77950		327.33700		0.00	0.00	0	1.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 06/11/2008 Index Future		336.74100	337.32000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future		346.92800	347.52700		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		357.06700	0.00000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		11.36500	11.40500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		10.11200	10.15000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		9.24800	9.25200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		10.11300	10.13800		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		9.96700	9.99100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		9.81100	9.84200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		9.70700	9.74300		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		12.19200	12.19200		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra		12.20800	12.20600		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.15900	12.16100		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra		12.15900	0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		11.74400	11.83700		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		11.74400	0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.23400	11.33500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		11.23400	0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		10.74400	10.78000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		10.33300	10.37200		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote		11.07800	11.12700		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote		10.75900	10.81400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		10.41400	10.47200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		10.11900	0.00000		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote		10.07900	10.12300		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote		9.63300	9.70400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		9.73300	9.76400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		9.58700	0.00000		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote		9.66900	9.70000		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote		9.34700	9.40400		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
JN10 On 05/02/2009 jNote			9.43000		9.46300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.32400		0.00000		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.74300		11.74300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.95700		11.95500		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.16000		12.16000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.04500		12.04700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.22500		12.23200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			248.68300		247.87700		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			256.06300		255.29300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			263.81100		263.20400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			271.10200		0.00000		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.00800		10.06600		2.33	767,924,096.94	6,903	13,736.00
R153 On 07/08/2008 Bond Future	8.50	Call			0.00000	0	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.50	Put			2,994.00000	2,885	2.22	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	2.16	0.00	0	0.00
R153 On 07/08/2008 Bond Future	8.25	Put			3,483.00000	3,374	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.69500		9.76100		3.00	744,462,528.00	6,900	5,625.00
R153 On 06/11/2008 Bond Future	9.25	Call			314.00000	346	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,176.00000	1,097	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.22000		9.29800		0.00	333,555.99	3	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,133.00000	2,199	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,112.00000	1,064	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.52100		0.00000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			0.00000	2,352	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	1,441	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.25600		9.31500		6.25	90,054,605.16	708	6,582.00
R157 On 07/08/2008 Bond Future	9.25	Call			161.00000	240	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			539.00000	275	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,099.00000	1,415	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			31.00000	3	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,492.00000	2,835	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Put			0.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Call			5,273.00000	5,616	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			0.00000	0	6.85	0.00	0	1,000.00
R157 On 07/08/2008 Bond Future	8.75	Call			0.00000	0	6.55	0.00	0	1,500.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,341.00000	2,998	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			2.00000	2	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			1,850.00000	1,506	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,441.00000	120,785	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Put			0.00000	0	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	8.50	Call			0.00000	0	6.40	0.00	0	200.00
R157 On 07/08/2008 Bond Future	8.50	Put			4,858.00000	4,515	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	6.25	0.00	0	500.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,399.00000	6,056	6.25	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	6.10	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.00	Put			7,966.00000	7,622	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.14900		9.21100		5.00	3,715,951.50	30	3,660.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,221.00000	2,470	5.00	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			595.00000	491	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			356.00000	429	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			3,011.00000	2,731	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			5,752.00000	6,095	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			37.00000	27	5.00	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.01500		9.08000		0.00	10,576,311.52	83	5,083.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,306.00000	2,520	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,367.00000	1,220	0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.85500		0.00000		0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			0.00000	2,561	0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			0.00000	1,775	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.02600		9.10500		12.02	0.00	0	2,604.00
R186 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	11.44	0.00	0	0.00
R186 On 07/08/2008 Bond Future	7.75	Put			14,368.00000	13,600	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.93100		9.01200		0.00	0.00	0	2,500.00
R186 On 06/11/2008 Bond Future	8.50	Call			56.00000	102	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			5,210.00000	4,464	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.82500		8.90800		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			3,758.00000	4,428	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			480.00000	332	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.71300		0.00000		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			0.00000	3,759	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			0.00000	946	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.92500		11.92300		0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Call			0.00000	0	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future	8.75	Put			1,660.00000	1,661	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.53000		11.53300		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			672.00000	667	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,494.00000	1,489	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.90600		10.92500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,479.00000	1,475	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,488.00000	1,483	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.50000		0.00000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			0.00000	1,836	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
R196 On 07/05/2009 Bond Future	11.00	Put			0.00000	1,687	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.34500		9.40300		6.45	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	6.14	0.00	0	0.00
R201 On 07/08/2008 Bond Future	8.00	Put			6,757.00000	6,489	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.19800		9.26000		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			259.00000	312	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,600.00000	2,372	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.02300		9.08800		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,796.00000	1,966	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,082.00000	964	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.82500		0.00000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			0.00000	2,829	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			0.00000	1,004	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.24500		9.29400		0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future	7.75	Put			9,538.00000	9,253	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.12200		9.17300		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			57.00000	74	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,036.00000	3,758	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			8.98000		9.03300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,094.00000	2,290	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			864.00000	758	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.82200		0.00000		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			0.00000	2,238	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			0.00000	1,231	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.22600		9.27500		0.00	291,713,881.80	3,135	3,179.00
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			10,133.00000	9,829	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.11100		9.16100		0.00	299,691,651.90	3,126	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			46.00000	60	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,249.00000	3,954	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			8.97900		9.03200		0.00	853,075.17	9	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,101.00000	2,320	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			771.00000	663	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.83700		0.00000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			0.00000	2,229	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			0.00000	1,232	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.35300		9.41200		0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future	8.00	Put			5,815.00000	5,580	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
R206 On 06/11/2008 Bond Future			9.17500		9.23600		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			22.00000	27	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,956.00000	4,726	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			8.95900		9.02500		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,800.00000	1,951	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			958.00000	860	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.72200		0.00000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			0.00000	2,239	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			0.00000	1,226	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.18600		9.24500		0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Call			0.00000	0	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future	8.00	Put			8,347.00000	7,974	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.07800		9.13800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			34.00000	50	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,180.00000	3,816	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			8.95400		9.01700		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,103.00000	2,382	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			651.00000	532	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.82500		0.00000		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			0.00000	2,186	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			0.00000	1,087	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.76700		8.83600		0.00	342,573,727.30	4,493	6,803.00
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			9,597.00000	9,043	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.68700		8.75700		0.00	338,723,046.58	4,493	4,570.00
R209 On 06/11/2008 Bond Future	7.75	Call			0.00000	0	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future	7.75	Put			8,949.00000	8,379	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.59900		8.67100		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			2,860.00000	3,372	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			237.00000	155	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.50600		0.00000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			0.00000	4,166	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	173	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			260.69000		259.92500		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			268.42600		267.70200		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			276.54900		275.99700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			284.63900		0.00000		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.81960		6.80220		0.00	0.00	0	2,203.00
ZAAD On 12/12/2008 Currency Future			6.90390		6.88540		0.00	1,380,780.00	200	4,885.00
ZAAD On 16/03/2009 Currency Future			6.99260		6.96890		0.00	0.00	0	10.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Total for Derivatives:								4,599,014,595.76	61,754	365,301.00
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Grand Total:								4,599,014,595.76	61,754	365,301.00
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