



Daily MTM Report

Daily summary for 07/08/2008

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			10.13000		10.07000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.40000		9.31000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.17000		9.06500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.94700		11.98100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.48000		9.39000			0.00	0	0.00
R203 On 15/09/2017 Bond			9.39500		9.30500			0.00	0	0.00
R204 On 21/12/2018 Bond			9.36500		9.27500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.50000		9.41500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.34500		9.25000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.86500		8.78500			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			7.54320		7.52200		0.00	108,750,314.40	14,417	164,288.00
\$ / R On 12/12/2008 Currency Future			7.71880		7.69940		0.00	24,291,063.60	3,147	66,900.00
\$ / R On 16/03/2009 Currency Future			7.89050		7.87100		0.00	426,087.00	54	8,521.00
£ / R On 15/09/2008 Currency Future			14.62810		14.62910		0.00	0.00	0	2,281.00
£ / R On 12/12/2008 Currency Future			14.87120		14.87620		0.00	0.00	0	3,458.00
£ / R On 16/03/2009 Currency Future			15.11360		15.11920		0.00	0.00	0	7,048.00
€ / R On 15/09/2008 Currency Future			11.57640		11.57510		0.00	0.00	0	15,184.00
€ / R On 12/12/2008 Currency Future			11.79070		11.79200		0.00	47,162.80	4	16,495.00
€ / R On 16/03/2009 Currency Future			12.00150		12.00250		0.00	960,120.00	80	914.00
ALBI On 07/08/2008 Index Future			260.14700		260.83100		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			0.00000	0	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			41,690.00000	48,530	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			267.39500		268.56900		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			48,268.00000	40,190	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			12,578.00000	16,240	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			275.48800		276.62000		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			283.47800		284.70300		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			110.94500		112.00900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			114.84600		115.33300		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.32200		118.82300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			121.88200		124.06600		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			262.86400		263.42600		0.00	160,347,040.00	61	0.00
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			105,740.00000	111,360	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			270.09000		271.24200		0.00	143,147,700.00	53	67.00
GOVI On 06/11/2008 jGovi	274.00	Call			15,698.00000	11,914	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			43,278.00000	51,014	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			278.26400		279.45150		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			286.63500		286.95500		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			326.30320		336.77950		0.00	3,263,032.00	1	0.00

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			347.06500		336.19700		0.00	3,470,650.00	1	1.00
ILBI On 05/02/2009 Index Future			356.07300		346.37500		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			356.36000		356.49700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.48200		11.40200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.31000		10.19500		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.49200		9.31400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.32400		10.19900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.19300		10.03500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			10.04200		9.89200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.93600		9.79500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.20000		12.20000		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.19600		12.20200		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.17300		12.15400		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.17300		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.79100		11.75000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.79100		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.34400		11.26900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.34400		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.91200		10.78600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.57000		10.40400		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.21700		11.11800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.92900		10.82100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.62000		10.50100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.35100		10.22600		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.31600		10.17600		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.80600		9.70900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.98900		9.83500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.84600		9.69100		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.89900		9.74700		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.50100		9.40500		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			9.67400		9.51600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.57300		9.41300		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.73800		11.74000		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.94500		11.95000		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.14500		12.15200		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.03600		12.04100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.21500		12.22200		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			246.53300		247.85100		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			253.83500		255.20500		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			261.51800		262.92900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			269.38500		270.20200		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.08000		10.06700		2.33	143,331,590.40	1,290	0.00
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			2,996.00000	3,021	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			3,485.00000	3,509	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.83600		9.76300		3.00	138,877,349.40	1,290	11,400.00
R153 On 06/11/2008 Bond Future	9.25	Call			307.00000	269	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,172.00000	1,256	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.38600		9.30100		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,122.00000	2,043	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,105.00000	1,151	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.72100		8.61800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,278.00000	2,201	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,489.00000	1,541	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.35000		9.30900		6.25	1,358,188,487.32	10,724	0.00
R157 On 07/08/2008 Bond Future	10.25	Put			0.00000	0	6.85	0.00	1,000	0.00
R157 On 07/08/2008 Bond Future	8.25	Call			0.00000	0	6.25	0.00	500	0.00
R157 On 07/08/2008 Bond Future	8.50	Call			0.00000	0	6.40	0.00	200	0.00
R157 On 07/08/2008 Bond Future	8.75	Call			0.00000	0	6.55	0.00	1,500	0.00
R157 On 07/08/2008 Bond Future	9.25	Call			59.00000	0	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			403.00000	581	6.85	290,500,000.00	500	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			1.00000	0	6.85	0.00	200	0.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,104.00000	865	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,527.00000	2,289	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			5,308.00000	5,070	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.75	Put			3,306.00000	3,544	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			0.00000	0	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			1,813.00000	2,051	6.70	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	Call			120,476.00000	120,238	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
R157 On 07/08/2008 Bond Future	8.50	Put			4,823.00000	5,061	6.40	0.00	0	0.00
R157 On 07/08/2008 Bond Future	8.25	Put			6,364.00000	6,602	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			7,931.00000	8,169	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.30100		9.20500		5.00	468,394,319.68	3,808	7,208.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,234.00000	1,858	5.00	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			573.00000	742	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			353.00000	251	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,974.00000	3,415	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			5,783.00000	5,256	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			34.00000	51	5.00	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.17500		9.07400		0.00	0.00	0	5,083.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,316.00000	1,993	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,344.00000	1,581	0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future			9.02300		8.91700		0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			2,370.00000	2,068	0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,921.00000	2,192	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.13500		9.06900		12.02	514,207,095.00	4,530	0.00
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			14,019.00000	14,657	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			9.07900		8.97500		0.00	257,683,591.10	2,210	4,904.00
R186 On 06/11/2008 Bond Future	8.50	Call			71.00000	29	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,865.00000	5,832	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.97600		8.87000		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,054.00000	3,236	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			403.00000	621	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.86700		8.75800		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,442.00000	2,743	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,077.00000	1,453	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			10.86500		11.98000		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			1,689.00000	1,112	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.57300		11.62900		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			651.00000	652	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,501.00000	1,486	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			10.96400		11.02000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,468.00000	1,466	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,482.00000	1,477	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			10.50000		10.50000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,833.00000	1,830	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			1,684.00000	1,681	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.43000		9.38900		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			6,692.00000	6,882	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.34100		9.24500		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			265.00000	188	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,537.00000	2,894	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.17300		9.07200		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,831.00000	1,572	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			1,046.00000	1,234	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.98300		8.87700		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,677.00000	2,386	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,078.00000	1,244	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.34500		9.30900		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			9,625.00000	9,833	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.28300		9.18800		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			50.00000	27	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			4,115.00000	4,636	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.14800		9.04900		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,028.00000	1,684	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			890.00000	1,109	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.99500		8.89300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,000.00000	1,687	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,396.00000	1,659	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.32000		9.27900		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			10,158.00000	10,411	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.26000		9.16600		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			42.00000	22	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			4,276.00000	4,834	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.13400		9.03600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,078.00000	1,699	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			773.00000	994	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.99700		8.89600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,014.00000	1,678	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,379.00000	1,660	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.45000		9.41800		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			5,839.00000	5,965	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			9.33000		9.24300		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			20.00000	13	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,981.00000	5,310	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.12400		9.03200		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,777.00000	1,572	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			961.00000	1,101	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.89600		8.79900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,070.00000	1,868	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,338.00000	1,491	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.29500		9.24900		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			8,372.00000	8,661	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.23700		9.14300		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			31.00000	15	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			4,208.00000	4,781	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.11800		9.02100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,080.00000	1,682	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			653.00000	864	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.99400		8.89400		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			1,924.00000	1,580	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,260.00000	1,542	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.85500		8.78900		0.00	175,253,751.20	2,320	0.00
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			9,220.00000	9,749	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.78200		8.71000		0.00	173,112,182.40	2,320	6,890.00
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			8,567.00000	9,151	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.69600		8.62200		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,202.00000	2,684	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			176.00000	266	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.60400		8.53000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			3,985.00000	3,450	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			194.00000	277	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			258.43700		259.93100		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			266.49700		267.64300		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			274.56300		275.74300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			282.82200		283.81400		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.81600		6.80790		0.00	0.00	0	2,203.00
ZAAD On 12/12/2008 Currency Future			6.90410		6.89720		0.00	0.00	0	4,885.00
ZAAD On 16/03/2009 Currency Future			6.99210		6.98430		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:								3,964,251,536.30	50,210	339,034.00
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Grand Total:								3,964,251,536.30	50,210	339,034.00
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