

Daily MTM Report

Daily summary for 06/08/2008

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			10.07000		10.02000			0.00	0	0.00
R157 On 15/09/2015 Bond			9.31000		9.26000			0.00	0	0.00
R186 On 21/12/2026 Bond			9.06500		9.02500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.98100		11.93100			0.00	0	0.00
R201 On 21/12/2014 Bond			9.39000		9.34500			0.00	0	0.00
R203 On 15/09/2017 Bond			9.30500		9.25000			0.00	0	0.00
R204 On 21/12/2018 Bond			9.27500		9.22500			0.00	0	0.00
R206 On 15/01/2014 Bond			9.41500		9.35500			0.00	0	0.00
R207 On 15/01/2020 Bond			9.25000		9.19000			0.00	0	0.00
R209 On 31/03/2036 Bond			8.78500		8.77000			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			7.52200		7.47300		0.00	7,221,120.00	960	178,527.00
\$ / R On 12/12/2008 Currency Future			7.69940		7.64560		0.00	148,683,113.40	19,311	63,897.00
\$ / R On 16/03/2009 Currency Future			7.87100		7.81510		0.00	1,094,069.00	139	8,467.00
£ / R On 15/09/2008 Currency Future			14.62910		14.57400		0.00	73,145.50	5	2,281.00
£ / R On 12/12/2008 Currency Future			14.87620		14.81320		0.00	10,413,340.00	700	3,458.00
£ / R On 16/03/2009 Currency Future			15.11920		15.05300		0.00	14,030,617.60	928	7,048.00
€ / R On 15/09/2008 Currency Future			11.57510		11.55030		0.00	57,875.50	5	15,184.00
€ / R On 12/12/2008 Currency Future			11.79200		11.76150		0.00	1,709,840.00	145	16,493.00
€ / R On 16/03/2009 Currency Future			12.00250		11.97080		0.00	420,087.50	35	869.00
ALBI On 07/08/2008 Index Future			260.83100		261.60900		0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Call			1.00000	0	0.00	0.00	0	0.00
ALBI On 07/08/2008 Index Future	265.00	Put			33,911.00000	41,690	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future			268.56900		269.37100		0.00	0.00	0	622.00
ALBI On 06/11/2008 Index Future	265.00	Call			54,218.00000	48,268	0.00	0.00	0	0.00
ALBI On 06/11/2008 Index Future	265.00	Put			10,508.00000	12,578	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			276.62000		277.43900		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			284.70300		285.54800		0.00	0.00	0	0.00
CRD1 On 07/08/2008 Index Future			112.00900		112.27900		0.00	0.00	0	0.00
CRD1 On 06/11/2008 Index Future			115.33300		115.61100		0.00	0.00	0	6.00
CRD1 On 05/02/2009 Index Future			118.82300		119.11000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			124.06600		124.31400		0.00	0.00	0	0.00
GOVI On 07/08/2008 jGovi			263.42600		264.19400		0.00	28,976,860.00	11	53.00
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			98,060.00000	105,740	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi			271.24200		272.03400		0.00	29,836,620.00	11	67.00
GOVI On 06/11/2008 jGovi	274.00	Call			18,770.00000	15,698	0.00	0.00	0	0.00
GOVI On 06/11/2008 jGovi	274.00	Put			38,430.00000	43,278	0.00	0.00	0	0.00
GOVI On 05/02/2009 jGovi			279.45150		280.26600		0.00	0.00	0	609.00
GOVI On 07/05/2009 jGovi			286.95500		287.46600		0.00	0.00	0	0.00
ILBI On 07/08/2008 Index Future			336.77950		336.77950		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			336.19700		336.74100		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			346.37500		346.92800		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			356.49700		357.06700		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			11.40200		11.36500		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			10.19500		10.11200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			9.31400		9.24800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			10.19900		10.11300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			10.03500		9.96700		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.89200		9.81100		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			9.79500		9.70700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			12.20000		12.19200		0.00	0.00	0	0.00
JFRA On 07/08/2008 jFra			12.20200		12.20800		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.15400		12.15900		0.00	0.00	0	0.00
JFRA On 06/11/2008 jFra			12.15400		0.00000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.75000		11.74400		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			11.75000		0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.26900		11.23400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			11.26900		0.00000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			10.78600		10.74400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			10.40400		10.33300		0.00	0.00	0	0.00
JN02 On 07/08/2008 jNote			11.11800		11.07800		0.00	0.00	0	0.00
JN02 On 06/11/2008 jNote			10.82100		10.75900		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			10.50100		10.41400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			10.22600		10.11900		0.00	0.00	0	0.00
JN05 On 07/08/2008 jNote			10.17600		10.07900		0.00	0.00	0	0.00
JN05 On 07/11/2008 jNote			9.70900		9.63300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			9.83500		9.73300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			9.69100		9.58700		0.00	0.00	0	0.00
JN10 On 07/08/2008 jNote			9.74700		9.66900		0.00	0.00	0	0.00
JN10 On 07/11/2008 jNote			9.40500		9.34700		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			9.51600		9.43000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			9.41300		9.32400		0.00	0.00	0	0.00
JROD On 29/08/2008 jRod			11.74000		11.74300		0.00	0.00	0	0.00
JROD On 30/09/2008 jRod			11.95000		11.95700		0.00	0.00	0	0.00
JROD On 31/10/2008 jRod			12.15200		12.16000		0.00	0.00	0	0.00
JROD On 28/11/2008 jRod			12.04100		12.04500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			12.22200		12.22500		0.00	0.00	0	0.00
OTH1 On 07/08/2008 Index Future			247.85100		248.68300		0.00	0.00	0	0.00
OTH1 On 06/11/2008 Index Future			255.20500		256.06300		0.00	0.00	0	9.00
OTH1 On 05/02/2009 Index Future			262.92900		263.81100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			270.20200		271.10200		0.00	0.00	0	0.00
R153 On 07/08/2008 Bond Future			10.06700		10.00800		2.33	697,366,854.00	6,275	5,500.00
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			2,885.00000	2,996	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			3,374.00000	3,485	2.16	0.00	0	0.00
R153 On 06/11/2008 Bond Future			9.76300		9.69500		3.00	676,313,789.75	6,275	11,900.00
R153 On 06/11/2008 Bond Future	9.25	Call			346.00000	307	3.00	0.00	0	0.00
R153 On 06/11/2008 Bond Future	9.25	Put			1,097.00000	1,172	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future			9.30100		9.22000		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future	10.00	Call			2,199.00000	2,122	0.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1,064.00000	1,105	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			8.61800		8.52100		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			2,352.00000	2,278	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1,441.00000	1,489	0.00	0.00	0	0.00
R157 On 07/08/2008 Bond Future			9.30900		9.25600		6.25	17,764,226.20	140	6,048.00
R157 On 07/08/2008 Bond Future	9.25	Call			240.00000	59	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.25	Put			275.00000	403	6.85	0.00	0	500.00
R157 On 07/08/2008 Bond Future	9.50	Call			1,415.00000	1,104	6.85	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.50	Put			3.00000	1	6.85	0.00	0	200.00
R157 On 07/08/2008 Bond Future	9.75	Call			2,835.00000	2,527	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			5,616.00000	5,308	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			2,998.00000	3,306	6.55	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Call			2.00000	0	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	9.00	Put			1,506.00000	1,813	6.70	0.00	0	0.00
R157 On 07/08/2008 Bond Future	750.00	Call			120,785.00000	120,476	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			4,515.00000	4,823	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			6,056.00000	6,364	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			7,622.00000	7,931	6.10	0.00	0	0.00
R157 On 06/11/2008 Bond Future			9.20500		9.14900		5.00	17,296,496.00	140	3,660.00
R157 On 06/11/2008 Bond Future	9.50	Call			2,470.00000	2,234	5.00	0.00	0	500.00
R157 On 06/11/2008 Bond Future	9.50	Put			491.00000	573	5.00	0.00	0	1,000.00
R157 On 06/11/2008 Bond Future	8.75	Call			429.00000	353	5.00	0.00	0	700.00
R157 On 06/11/2008 Bond Future	8.75	Put			2,731.00000	2,974	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Call			6,095.00000	5,783	5.00	0.00	0	0.00
R157 On 06/11/2008 Bond Future	10.25	Put			27.00000	34	5.00	0.00	0	300.00
R157 On 05/02/2009 Bond Future			9.07400		9.01500		0.00	0.00	0	5,083.00
R157 On 05/02/2009 Bond Future	9.25	Call			2,520.00000	2,316	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			1,220.00000	1,344	0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.91700		8.85500		0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			2,561.00000	2,370	0.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,775.00000	1,921	0.00	0.00	0	0.00
R186 On 07/08/2008 Bond Future			9.06900		9.02600		12.02	22,145,136.86	194	2,320.00
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			13,600.00000	14,019	11.44	0.00	0	0.00
R186 On 06/11/2008 Bond Future			8.97500		8.93100		0.00	22,816,136.30	194	2,694.00
R186 On 06/11/2008 Bond Future	8.50	Call			102.00000	71	0.00	0.00	0	0.00
R186 On 06/11/2008 Bond Future	8.50	Put			4,464.00000	4,865	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			8.87000		8.82500		0.00	0.00	0	2,500.00
R186 On 05/02/2009 Bond Future	9.25	Call			4,428.00000	4,054	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			332.00000	403	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.75800		8.71300		0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			3,759.00000	3,442	0.00	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			946.00000	1,077	0.00	0.00	0	0.00
R196 On 07/08/2008 Bond Future			11.98000		11.92500		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			1,661.00000	1,689	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future			11.62900		11.53000		0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Call			667.00000	651	0.00	0.00	0	0.00
R196 On 06/11/2008 Bond Future	8.75	Put			1,489.00000	1,501	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.02000		10.90600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			1,475.00000	1,468	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			1,483.00000	1,482	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			1,836.00000	1,833	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			1,687.00000	1,684	0.00	0.00	0	0.00
R201 On 07/08/2008 Bond Future			9.38900		9.34500		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			6,489.00000	6,692	6.14	0.00	0	0.00
R201 On 06/11/2008 Bond Future			9.24500		9.19800		0.00	0.00	0	1,000.00
R201 On 06/11/2008 Bond Future	8.75	Call			312.00000	265	0.00	0.00	0	0.00
R201 On 06/11/2008 Bond Future	8.75	Put			2,372.00000	2,537	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future			9.07200		9.02300		0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Call			1,966.00000	1,831	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			964.00000	1,046	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.87700		8.82500		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			2,829.00000	2,677	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1,004.00000	1,078	0.00	0.00	0	0.00
R203 On 07/08/2008 Bond Future			9.30900		9.24500		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			9,253.00000	9,625	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future			9.18800		9.12200		0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Call			74.00000	50	0.00	0.00	0	0.00
R203 On 06/11/2008 Bond Future	8.50	Put			3,758.00000	4,115	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			9.04900		8.98000		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			2,290.00000	2,028	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			758.00000	890	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.89300		8.82200		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			2,238.00000	2,000	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,231.00000	1,396	0.00	0.00	0	0.00
R204 On 07/08/2008 Bond Future			9.27900		9.22600		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			9,829.00000	10,158	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future			9.16600		9.11100		0.00	0.00	0	3,126.00
R204 On 06/11/2008 Bond Future	8.50	Call			60.00000	42	0.00	0.00	0	0.00
R204 On 06/11/2008 Bond Future	8.50	Put			3,954.00000	4,276	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			9.03600		8.97900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			2,320.00000	2,078	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			663.00000	773	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.89600		8.83700		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			2,229.00000	2,014	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,232.00000	1,379	0.00	0.00	0	0.00
R206 On 07/08/2008 Bond Future			9.41800		9.35300		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			5,580.00000	5,839	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			9.24300		9.17500		0.00	0.00	0	610.00
R206 On 06/11/2008 Bond Future	8.00	Call			27.00000	20	0.00	0.00	0	0.00
R206 On 06/11/2008 Bond Future	8.00	Put			4,726.00000	4,981	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			9.03200		8.95900		0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Call			1,951.00000	1,777	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			860.00000	961	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			8.79900		8.72200		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			2,239.00000	2,070	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			1,226.00000	1,338	0.00	0.00	0	0.00
R207 On 07/08/2008 Bond Future			9.24900		9.18600		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			7,974.00000	8,372	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future			9.14300		9.07800		0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Call			50.00000	31	0.00	0.00	0	0.00
R207 On 06/11/2008 Bond Future	8.50	Put			3,816.00000	4,208	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			9.02100		8.95400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			2,382.00000	2,080	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			532.00000	653	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.89400		8.82500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			2,186.00000	1,924	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,087.00000	1,260	0.00	0.00	0	0.00
R209 On 07/08/2008 Bond Future			8.78900		8.76700		0.00	0.00	0	2,320.00
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			9,043.00000	9,220	0.00	0.00	0	0.00
R209 On 06/11/2008 Bond Future			8.71000		8.68700		0.00	0.00	0	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			8,379.00000	8,567	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			8.62200		8.59900		0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Call			3,372.00000	3,202	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			155.00000	176	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.53000		8.50600		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			4,166.00000	3,985	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			173.00000	194	0.00	0.00	0	0.00
TRT1 On 07/08/2008 Index Future			259.93100		260.69000		0.00	0.00	0	0.00
TRT1 On 06/11/2008 Index Future			267.64300		268.42600		0.00	0.00	0	300.00
TRT1 On 05/02/2009 Index Future			275.74300		276.54900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			283.81400		284.63900		0.00	0.00	0	0.00
ZAAD On 15/09/2008 Currency Future			6.80790		6.81960		0.00	1,736,014.50	255	2,203.00
ZAAD On 12/12/2008 Currency Future			6.89720		6.90390		0.00	0.00	0	4,885.00
ZAAD On 16/03/2009 Currency Future			6.98430		6.99260		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:								1,697,955,342.11	35,723	362,732.00
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Grand Total:								1,697,955,342.11	35,723	362,732.00
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