

Daily MTM Report

Daily summary for 31/01/2008

| 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 | | | 9.33000 | | 9.33000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.73000 | | 8.62500 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.47000 | | 8.33500 | | | 0.00 | 0 | 0.00 |
| R196 On 28/02/2009 Bond | | | 10.17500 | | 10.18500 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.76000 | | 8.66000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.61500 | | 8.50500 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.60000 | | 8.49000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.81000 | | 8.71500 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.59000 | | 8.47500 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.34000 | | 8.11000 | | | 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 17/03/2008 Currency Future | | | 7.53540 | | 7.34720 | | 0.00 | 9,630,241.20 | 1,278 | 78,059.00 |
| \$ / R On 13/06/2008 Currency Future | | | 7.73940 | | 7.50110 | | 0.00 | 54,787,212.60 | 7,079 | 37,004.00 |
| \$ / R On 15/09/2008 Currency Future | | | 7.90850 | | 7.65850 | | 0.00 | 4,349,675.00 | 550 | 8,966.00 |
| £ / R On 17/03/2008 Currency Future | | | 14.93980 | | 14.56920 | | 0.00 | 1,045,786.00 | 70 | 1,197.00 |
| £ / R On 13/06/2008 Currency Future | | | 15.25160 | | 14.78880 | | 0.00 | 610,064.00 | 40 | 1,325.00 |
| £ / R On 15/09/2008 Currency Future | | | 15.49010 | | 15.00980 | | 0.00 | 929,406.00 | 60 | 292.00 |
| € / R On 17/03/2008 Currency Future | | | 11.17090 | | 10.84920 | | 0.00 | 0.00 | 0 | 3,752.00 |
| € / R On 13/06/2008 Currency Future | | | 11.43490 | | 11.04320 | | 0.00 | 31,331,626.00 | 2,740 | 3,881.00 |
| € / R On 15/09/2008 Currency Future | | | 11.64320 | | 11.23840 | | 0.00 | 52,685,480.00 | 4,525 | 7,936.00 |
| ALBI On 07/02/2008 Index Future | | | 257.36600 | | 258.62300 | | 0.00 | 7,051,828,400.00 | 2,740 | 594.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | | 46,276.00000 | 33,855 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | | 46.00000 | 195 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 02/05/2008 Index Future | | | 264.07200 | | 265.39900 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Call | | | 28,744.00000 | 22,109 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Put | | | 24,754.00000 | 31,389 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/08/2008 Index Future | | | 271.98200 | | 273.36600 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Call | | | 94,116.00000 | 83,095 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Put | | | 10,456.00000 | 13,275 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 279.40800 | | 280.83400 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 163,529.00000 | 150,643 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 5,189.00000 | 6,563 | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/02/2008 Index Future | | | 111.44400 | | 111.74100 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 02/05/2008 Index Future | | | 114.28800 | | 114.59200 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/08/2008 Index Future | | | 119.61100 | | 119.94500 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 120.90200 | | 121.22300 | | 0.00 | 0.00 | 0 | 8.00 |
| GOVI On 07/02/2008 jGovi | | | 259.16600 | | 260.30150 | | 3.89 | 0.00 | 0 | 7.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | | 4.00000 | 0 | 3.89 | 0.00 | 0 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | | 46,989.00000 | 58,340 | 3.89 | 0.00 | 0 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 266.24400 | | 267.41150 | | 0.00 | 0.00 | 0 | 2.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | | 47,199.00000 | 39,265 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | | 13,084.00000 | 16,825 | 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 |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| GOVI On 07/08/2008 jGovi | | | 273.57300 | | 274.77150 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Call | | | 43,464.00000 | 37,198 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Put | | | 35,749.00000 | 41,468 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 281.15950 | | 282.39050 | | 0.00 | 0.00 | 0 | 60.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | | 101,710.00000 | 92,464 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | | 17,805.00000 | 20,869 | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 299.55100 | | 299.23200 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 10.42100 | | 10.41500 | | 0.00 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.75100 | | 9.67700 | | 0.00 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.96700 | | 8.88300 | | 0.00 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.75800 | | 9.69300 | | 0.00 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 9.66800 | | 9.56900 | | 0.00 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.57800 | | 9.46200 | | 0.00 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.46600 | | 9.34800 | | 0.00 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 11.29200 | | 11.29600 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 11.35400 | | 11.35100 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | | 9,697.00000 | 9,623 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | | 359.00000 | 278 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 11.18500 | | 11.21300 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | | 11,341.00000 | 11,248 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | | 8,868.00000 | 8,848 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 10.95600 | | 10.95700 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | | 15,253.00000 | 15,214 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | | 13,537.00000 | 13,500 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.67200 | | 10.65800 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | | 17,992.00000 | 17,978 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | | 17,001.00000 | 16,953 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 10.33600 | | 10.33200 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Call | | | 20,533.00000 | 20,511 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Put | | | 19,726.00000 | 19,694 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 10.02700 | | 10.03000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 9.75700 | | 9.75400 | | 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 | | | 24,280.00000 | 24,261 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | 10.00 | Put | | | 24,879.00000 | 24,853 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 9.48200 | | 9.47700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 10.50300 | | 10.50400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | | 26,668.00000 | 26,653 | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 10.26300 | | 10.25900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | | 13,438.00000 | 13,428 | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | | 7,242.00000 | 7,161 | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/08/2008 jNote | | | 9.99500 | | 9.98100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.74200 | | 9.70600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | | 27,503.00000 | 28,893 | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.62400 | | 9.58300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | | 12,573.00000 | 13,451 | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | | 7,867.00000 | 7,145 | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/08/2008 jNote | | | 9.49400 | | 9.44600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 9.47900 | | 9.37200 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | | 23,724.00000 | 30,461 | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | | 1.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 9.40000 | | 9.28600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | | 22,779.00000 | 28,690 | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | | 3,062.00000 | 1,738 | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/08/2008 jNote | | | 9.31500 | | 9.19300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.49029 | | 10.49000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.73600 | | 10.74100 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/03/2008 jRod | | | 11.00600 | | 11.01300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/04/2008 jRod | | | 11.29300 | | 10.88600 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/05/2008 jRod | | | 11.10000 | | 11.10400 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/06/2008 jRod | | | 11.23600 | | 11.24000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/07/2008 jRod | | | 11.33900 | | 11.04800 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/02/2008 Index Future | | | 248.77700 | | 248.05600 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 02/05/2008 Index Future | | | 255.12400 | | 254.38600 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/08/2008 Index Future | | | 262.77300 | | 264.84400 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 269.88900 | | 269.10600 | | 0.00 | 0.00 | 0 | 12.00 |
| R153 On 07/02/2008 Bond Future | | | 9.28000 | | 9.28000 | | 2.85 | 9,133,992.80 | 80 | 8,075.00 |
| 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 | | | 2,444.00000 | 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 | | | 3,048.00000 | 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 | | | 3,656.00000 | 3,656 | 2.58 | 0.00 | 0 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 9.03800 | | 9.03800 | | 2.64 | 0.00 | 0 | 3,800.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | | 548.00000 | 544 | 2.64 | 0.00 | 0 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | | 630.00000 | 626 | 2.64 | 0.00 | 0 | 0.00 |
| R153 On 07/08/2008 Bond Future | | | 8.74900 | | 8.74900 | | 2.33 | 0.00 | 0 | 1,290.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Call | | | 511.00000 | 510 | 2.22 | 0.00 | 0 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Put | | | 995.00000 | 993 | 2.22 | 0.00 | 0 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.69700 | | 8.59700 | | 6.35 | 27,287,046.36 | 207 | 9,681.00 |
| R157 On 07/02/2008 Bond Future | 8.50 | Call | | | 257.00000 | 88 | 6.50 | 0.00 | 0 | 0.00 |
| R157 On 07/02/2008 Bond Future | 8.50 | Put | | | 883.00000 | 1,355 | 6.50 | 0.00 | 0 | 250.00 |
| R157 On 07/02/2008 Bond Future | 8.25 | Call | | | 18.00000 | 3 | 6.35 | 0.00 | 0 | 250.00 |
| R157 On 07/02/2008 Bond Future | 8.25 | Put | | | 2,277.00000 | 2,902 | 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 | | | 5,608.00000 | 6,249 | 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 | | | 7,325.00000 | 7,967 | 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 | | | 9,072.00000 | 9,714 | 5.75 | 0.00 | 0 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.56700 | | 8.46700 | | 6.35 | 25,686,010.00 | 200 | 620.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | | 1,794.00000 | 1,472 | 6.50 | 0.00 | 0 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | | 1,586.00000 | 1,894 | 6.50 | 0.00 | 0 | 2,000.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Call | | | 2,747.00000 | 2,335 | 6.65 | 0.00 | 0 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Put | | | 974.00000 | 1,192 | 6.65 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | | | 8.42900 | | 8.32900 | | 6.25 | 0.00 | 0 | 2,500.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Call | | | 1,463.00000 | 1,240 | 6.10 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Put | | | 3,519.00000 | 3,912 | 6.10 | 0.00 | 0 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 8.44700 | | 8.31700 | | 11.56 | 0.00 | 0 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | | 0.00000 | 0 | 11.01 | 0.00 | 0 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | | 6,425.00000 | 7,828 | 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 | | | 9,421.00000 | 10,825 | 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 | | | 12,525.00000 | 13,929 | 10.46 | 0.00 | 0 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 8.36400 | | 8.23400 | | 11.34 | 0.00 | 0 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | | 1,710.00000 | 1,232 | 11.07 | 0.00 | 0 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | | 4,313.00000 | 5,245 | 11.07 | 0.00 | 0 | 0.00 |
| R186 On 07/08/2008 Bond Future | | | 8.27800 | | 8.14800 | | 12.02 | 0.00 | 0 | 220.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Call | | | 2,279.00000 | 1,813 | 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 | | 6,774.00000 | 7,725 | 11.44 | 0.00 | 0 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 10.16100 | 10.16300 | | 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 | | 1,381.00000 | 1,379 | 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 | | 1,628.00000 | 1,627 | 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 | | 1,877.00000 | 1,875 | 1.60 | 0.00 | 0 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 9.72900 | 9.74500 | | 1.16 | 0.00 | 0 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 54.00000 | 55 | 1.16 | 0.00 | 0 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 629.00000 | 618 | 1.16 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | | | 9.13500 | 9.05500 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Call | | 1,432.00000 | 1,408 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Put | | 1,594.00000 | 1,612 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.72500 | 8.62500 | | 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 | | 4,606.00000 | 5,117 | 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 | | 5,971.00000 | 6,481 | 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 | | 7,358.00000 | 7,868 | 5.99 | 0.00 | 0 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.58900 | 8.48900 | | 6.29 | 0.00 | 0 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 1,352.00000 | 1,103 | 6.29 | 0.00 | 0 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 1,297.00000 | 1,549 | 6.29 | 0.00 | 0 | 0.00 |
| R201 On 07/08/2008 Bond Future | | | 8.44500 | 8.34500 | | 6.45 | 0.00 | 0 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Call | | 1,107.00000 | 934 | 6.14 | 0.00 | 0 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Put | | 2,822.00000 | 3,140 | 6.14 | 0.00 | 0 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.58000 | 8.48000 | | 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 | | 6,554.00000 | 7,193 | 7.64 | 0.00 | 0 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.46900 | 8.36900 | | 6.73 | 0.00 | 0 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 1,019.00000 | 769 | 6.73 | 0.00 | 0 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 1,780.00000 | 2,165 | 6.73 | 0.00 | 0 | 0.00 |
| R203 On 07/08/2008 Bond Future | | | 8.35100 | 8.25100 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Call | | 415.00000 | 299 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Put | | 3,642.00000 | 4,155 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.57300 | 8.46300 | | 11.05 | 6,411,541.62 | 66 | 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 | | 6,917.00000 | 7,668 | 11.05 | 0.00 | 0 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 8.47100 | 8.36100 | | 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 | | 1,115.00000 | 820 | 7.21 | 0.00 | 0 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 1,878.00000 | 2,331 | 7.21 | 0.00 | 0 | 0.00 |
| R204 On 07/08/2008 Bond Future | | | 8.36500 | 8.25500 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Call | | 326.00000 | 214 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Put | | 3,838.00000 | 4,470 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.77400 | 8.67400 | | 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 | | 4,181.00000 | 4,620 | 5.59 | 0.00 | 0 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.63300 | 8.53300 | | 4.88 | 0.00 | 0 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 473.00000 | 349 | 4.88 | 0.00 | 0 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 1,702.00000 | 2,008 | 4.88 | 0.00 | 0 | 0.00 |
| R206 On 07/08/2008 Bond Future | | | 8.48000 | 8.38000 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Call | | 744.00000 | 612 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Put | | 2,353.00000 | 2,638 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | | | 8.30000 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Call | | 0.00000 | 1,197 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Put | | 0.00000 | 2,423 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 8.56500 | 8.45500 | | 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 | | 6,996.00000 | 7,758 | 8.55 | 0.00 | 0 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 8.47300 | 8.36300 | | 7.86 | 0.00 | 0 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 1,132.00000 | 832 | 7.86 | 0.00 | 0 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 1,924.00000 | 2,385 | 7.86 | 0.00 | 0 | 0.00 |
| R207 On 07/08/2008 Bond Future | | | 8.37500 | 8.26500 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Call | | 621.00000 | 421 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Put | | 2,485.00000 | 3,044 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 8.22000 | 8.09000 | | 12.56 | 14,546,296.80 | 180 | 6,410.00 |
| 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 | | 11,135.00000 | 12,314 | 12.56 | 0.00 | 0 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 8.15100 | 8.02100 | | 12.88 | 0.00 | 0 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 1,086.00000 | 735 | 12.88 | 0.00 | 0 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 3,670.00000 | 4,513 | 12.88 | 0.00 | 0 | 0.00 |
| R209 On 07/08/2008 Bond Future | | | 8.07900 | 7.94900 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Call | | 491.00000 | 235 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Put | | 2,398.00000 | 3,350 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | | | 8.00400 | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | 7.78 | Call | | 0.00000 | 620 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | 7.78 | Put | | 0.00000 | 2,745 | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 07/02/2008 Index Future | | | 255.90000 | 256.96300 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 02/05/2008 Index Future | | | 262.42900 | 263.52000 | | 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 |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------------------------|---------------------|-------------------|
| TRT1 On 07/08/2008 Index Future | | | 270.49300 | | 271.76200 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 277.61600 | | 278.76800 | | 0.00 | 0.00 | 0 | 400.00 |
| Total for Derivatives: | | | | | | | | 7,290,262,778.38 | 19,815 | 181,922.00 |

Grand Total: 7,290,262,778.38 19,815 181,922.00