

Daily MTM Report

Daily summary for 18/02/2008

| 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 | | | 9.25500 | 9.25000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.73000 | 8.73500 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.55000 | 8.55500 | | | 0.00 | 0 | 0.00 |
| R196 On 28/02/2009 Bond | | | 10.87800 | 10.35400 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.74000 | 8.75000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.67000 | 8.68000 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.66500 | 8.67500 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.80000 | 8.80500 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.66000 | 8.67000 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.36000 | 8.36500 | | | 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 | | | 7.66980 | | 7.70790 | | 0.00 | 9,802,004.40 | 1,278 | 81,777.00 |
| \$ / R On 13/06/2008 Currency Future | | | 7.83520 | | 7.87490 | | 0.00 | 141,033.60 | 18 | 25,989.00 |
| \$ / R On 15/09/2008 Currency Future | | | 8.00540 | | 8.04700 | | 0.00 | 24,016.20 | 3 | 9,589.00 |
| £ / R On 17/03/2008 Currency Future | | | 14.93520 | | 15.15520 | | 0.00 | 14,935,200.00 | 1,000 | 2,217.00 |
| £ / R On 13/06/2008 Currency Future | | | 15.15610 | | 15.38430 | | 0.00 | 0.00 | 0 | 1,450.00 |
| £ / R On 15/09/2008 Currency Future | | | 15.38540 | | 15.61710 | | 0.00 | 1,323,144.40 | 86 | 566.00 |
| € / R On 17/03/2008 Currency Future | | | 11.22300 | | 11.23810 | | 0.00 | 0.00 | 0 | 3,951.00 |
| € / R On 13/06/2008 Currency Future | | | 11.42450 | | 11.44280 | | 0.00 | 0.00 | 0 | 4,648.00 |
| € / R On 15/09/2008 Currency Future | | | 11.63210 | | 11.65230 | | 0.00 | 11,632.10 | 1 | 7,965.00 |
| ALBI On 02/05/2008 Index Future | | | 263.35900 | | 263.20200 | | 0.00 | 0.00 | 0 | 594.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Call | | | 16,261.00000 | 16,419 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Put | | | 34,241.00000 | 32,829 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/08/2008 Index Future | | | 271.37500 | | 271.19100 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Call | | | 75,841.00000 | 76,982 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Put | | | 13,931.00000 | 13,232 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 278.88200 | | 278.69300 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 143,660.00000 | 145,210 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 6,730.00000 | 6,390 | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 02/05/2008 Index Future | | | 113.39900 | | 113.31900 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/08/2008 Index Future | | | 119.61900 | | 119.53700 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 120.03400 | | 119.95000 | | 0.00 | 0.00 | 0 | 8.00 |
| GOVI On 02/05/2008 jGovi | | | 265.25100 | | 265.09250 | | 0.00 | 0.00 | 0 | 15.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | | 30,090.00000 | 30,544 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | | 19,165.00000 | 18,034 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/08/2008 jGovi | | | 273.18200 | | 273.02050 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Call | | | 32,972.00000 | 33,404 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Put | | | 42,767.00000 | 41,584 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 280.77050 | | 280.60350 | | 0.00 | 0.00 | 0 | 60.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | | 87,321.00000 | 88,299 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | | 21,286.00000 | 20,594 | 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 | | | 307.76600 | | 307.81000 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 10.49500 | | 10.49000 | | 0.00 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.78400 | | 9.79300 | | 0.00 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 9.11700 | | 9.10500 | | 0.00 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.80400 | | 9.81100 | | 0.00 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 9.68500 | | 9.68900 | | 0.00 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.59400 | | 9.59200 | | 0.00 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.52100 | | 9.51400 | | 0.00 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 11.17500 | | 11.16700 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 11.22200 | | 11.21500 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | | 10,467.00000 | 10,311 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | | 7,944.00000 | 7,745 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 11.09900 | | 11.09500 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | | 14,807.00000 | 14,693 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | | 12,757.00000 | 12,633 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.83200 | | 10.80000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | | 17,660.00000 | 17,603 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | | 16,325.00000 | 16,190 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 10.49900 | | 10.47700 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Call | | | 20,271.00000 | 20,215 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Put | | | 19,112.00000 | 19,002 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 10.19500 | | 10.12800 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 9.88700 | | 9.85300 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | 10.00 | Call | | | 24,040.00000 | 24,012 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | 10.00 | Put | | | 24,397.00000 | 24,287 | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 9.59300 | | 9.55700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 10.38200 | | 10.36300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | | 13,840.00000 | 13,905 | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | | 5,583.00000 | 5,286 | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/08/2008 jNote | | | 10.11200 | | 10.10300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.69400 | | 9.70100 | | 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 |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|---------------|---------------------|------------------|
| JN05 On 02/05/2008 jNote | 9.50 | Call | | | 14,728.00000 | 14,403 | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | | 5,101.00000 | 5,020 | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/08/2008 jNote | | | 9.56400 | | 9.57400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 9.41700 | | 9.41800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | | 29,546.00000 | 29,440 | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | | 1,133.00000 | 1,056 | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/08/2008 jNote | | | 9.33000 | | 9.33000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.66000 | | 10.66300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.80600 | | 10.82100 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/04/2008 jRod | | | 11.01100 | | 11.03300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/05/2008 jRod | | | 10.96000 | | 10.97200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/06/2008 jRod | | | 11.12800 | | 11.14200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/07/2008 jRod | | | 11.27800 | | 11.29200 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 02/05/2008 Index Future | | | 253.95900 | | 253.79000 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/08/2008 Index Future | | | 261.69100 | | 261.48200 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 268.81800 | | 268.64000 | | 0.00 | 0.00 | 0 | 12.00 |
| R153 On 02/05/2008 Bond Future | | | 9.11300 | | 9.11300 | | 2.64 | 2,758,425.25 | 25 | 8,428.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | | 421.00000 | 411 | 2.64 | 0.00 | 0 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | | 665.00000 | 655 | 2.64 | 0.00 | 0 | 0.00 |
| R153 On 07/08/2008 Bond Future | | | 8.90800 | | 8.90800 | | 2.33 | 0.00 | 0 | 1,290.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Call | | | 370.00000 | 365 | 2.22 | 0.00 | 0 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Put | | | 1,161.00000 | 1,156 | 2.22 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | | | 8.75800 | | 8.75800 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Call | | | 2,303.00000 | 2,292 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Put | | | 1,465.00000 | 1,454 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.65700 | | 8.65700 | | 6.35 | 12,786,635.00 | 100 | 10,366.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Call | | | 1,861.00000 | 1,831 | 6.65 | 0.00 | 0 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Put | | | 1,282.00000 | 1,252 | 6.65 | 0.00 | 0 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | | 1,086.00000 | 1,057 | 6.50 | 0.00 | 0 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | | 2,072.00000 | 2,043 | 6.50 | 0.00 | 0 | 2,000.00 |
| R157 On 07/08/2008 Bond Future | | | 8.57100 | | 8.57100 | | 6.25 | 0.00 | 0 | 2,500.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Call | | | 897.00000 | 881 | 6.10 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Put | | | 4,438.00000 | 4,422 | 6.10 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | | | 8.50800 | | 8.50800 | | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Call | | | 2,943.00000 | 2,931 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Put | | | 1,519.00000 | 1,507 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 8.49200 | | 8.49200 | | 11.34 | 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 02/05/2008 Bond Future | 8.00 | Call | | | 707.00000 | 672 | 11.07 | 0.00 | 0 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | | 6,085.00000 | 6,051 | 11.07 | 0.00 | 0 | 0.00 |
| R186 On 07/08/2008 Bond Future | | | 8.42500 | | 8.42500 | | 12.02 | 0.00 | 0 | 220.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Call | | | 1,262.00000 | 1,237 | 11.44 | 0.00 | 0 | 0.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Put | | | 8,746.00000 | 8,721 | 11.44 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | | | 8.36900 | | 8.36900 | | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | 8.50 | Call | | | 2,851.00000 | 2,840 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | 8.50 | Put | | | 1,476.00000 | 1,464 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 10.73200 | | 10.04900 | | 1.16 | 0.00 | 0 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | | 17.00000 | 1 | 1.16 | 0.00 | 0 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | | 825.00000 | 1,330 | 1.16 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | | | 10.27800 | | 9.61000 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Call | | | 1,229.00000 | 1,063 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Put | | | 1,684.00000 | 1,869 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | | | 9.81500 | | 9.32900 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Call | | | 1,653.00000 | 1,573 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Put | | | 1,825.00000 | 1,889 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.64200 | | 8.65200 | | 6.29 | 0.00 | 0 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | | 858.00000 | 856 | 6.29 | 0.00 | 0 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | | 1,619.00000 | 1,566 | 6.29 | 0.00 | 0 | 0.00 |
| R201 On 07/08/2008 Bond Future | | | 8.52400 | | 8.53400 | | 6.45 | 0.00 | 0 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Call | | | 739.00000 | 740 | 6.14 | 0.00 | 0 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Put | | | 3,379.00000 | 3,331 | 6.14 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | | | 8.41800 | | 8.42800 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Call | | | 2,629.00000 | 2,650 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Put | | | 1,115.00000 | 1,089 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.59000 | | 8.60000 | | 6.73 | 0.00 | 0 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | | 429.00000 | 425 | 6.73 | 0.00 | 0 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | | 2,648.00000 | 2,582 | 6.73 | 0.00 | 0 | 0.00 |
| R203 On 07/08/2008 Bond Future | | | 8.49300 | | 8.50300 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Call | | | 152.00000 | 152 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Put | | | 4,953.00000 | 4,892 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | | | 8.41300 | | 8.42300 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Call | | | 1,944.00000 | 1,968 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Put | | | 1,475.00000 | 1,438 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 8.59000 | | 8.60000 | | 7.21 | 0.00 | 0 | 3,179.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | | 460.00000 | 456 | 7.21 | 0.00 | 0 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | | 2,838.00000 | 2,768 | 7.21 | 0.00 | 0 | 0.00 |
| R204 On 07/08/2008 Bond Future | | | 8.50800 | | 8.51800 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Call | | | 96.00000 | 96 | 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 |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R204 On 07/08/2008 Bond Future | 7.75 | Put | | | 5,374.00000 | 5,308 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | | | 8.43800 | | 8.44800 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Call | | | 1,874.00000 | 1,901 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Put | | | 1,533.00000 | 1,494 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.69800 | | 8.69800 | | 4.88 | 0.00 | 0 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | | 228.00000 | 216 | 4.88 | 0.00 | 0 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | | 2,165.00000 | 2,153 | 4.88 | 0.00 | 0 | 0.00 |
| R206 On 07/08/2008 Bond Future | | | 8.57100 | | 8.57100 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Call | | | 466.00000 | 457 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Put | | | 2,870.00000 | 2,861 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | | | 8.45400 | | 8.45400 | | 0.00 | 0.00 | 0 | 610.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Call | | | 923.00000 | 915 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Put | | | 2,772.00000 | 2,764 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 8.59700 | | 8.60700 | | 7.86 | 0.00 | 0 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | | 458.00000 | 454 | 7.86 | 0.00 | 0 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | | 2,928.00000 | 2,855 | 7.86 | 0.00 | 0 | 0.00 |
| R207 On 07/08/2008 Bond Future | | | 8.52200 | | 8.53200 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Call | | | 200.00000 | 203 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Put | | | 3,893.00000 | 3,828 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | | | 8.45600 | | 8.46600 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | 8.50 | Call | | | 1,706.00000 | 1,733 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | 8.50 | Put | | | 1,478.00000 | 1,438 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 8.30900 | | 8.30900 | | 12.88 | 0.00 | 0 | 6,260.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | | 339.00000 | 319 | 12.88 | 0.00 | 0 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | | 5,529.00000 | 5,508 | 12.88 | 0.00 | 0 | 0.00 |
| R209 On 07/08/2008 Bond Future | | | 8.25000 | | 8.25000 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Call | | | 62.00000 | 60 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Put | | | 4,722.00000 | 4,719 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | | | 8.20100 | | 8.20100 | | 0.00 | 0.00 | 0 | 260.00 |
| R209 On 06/11/2008 Bond Future | 7.75 | Call | | | 190.00000 | 187 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | 7.75 | Put | | | 4,405.00000 | 4,401 | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 02/05/2008 Index Future | | | 261.87500 | | 261.71800 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 07/08/2008 Index Future | | | 269.96400 | | 269.78500 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 277.19700 | | 277.03200 | | 0.00 | 0.00 | 0 | 400.00 |

Total for Derivatives:

41,782,090.95

2,511

174,354.00

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
|------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------|---------------------|------------------|

| | | | | | | | | | | |
|---------------------|--|--|--|--|--|--|--|----------------------|--------------|-------------------|
| Grand Total: | | | | | | | | 41,782,090.95 | 2,511 | 174,354.00 |
|---------------------|--|--|--|--|--|--|--|----------------------|--------------|-------------------|