

Daily MTM Report

Daily summary for 11/06/2008

| 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 | | | 11.72000 | 11.72000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 10.32000 | 10.32000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 10.10000 | 10.10000 | | | 0.00 | 0 | 0.00 |
| R196 On 28/02/2009 Bond | | | 12.59800 | 12.59100 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 10.40000 | 10.40000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 10.27500 | 10.27500 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 10.23000 | 10.23000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 10.49000 | 10.49000 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 10.22000 | 10.22000 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 9.86500 | 9.86500 | | | 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 13/06/2008 Currency Future | | | 8.03380 | | 7.98460 | | 0.00 | 152,778,774.60 | 19,017 | 26,876.00 |
| \$ / R On 15/09/2008 Currency Future | | | 8.23180 | | 8.18270 | | 0.00 | 405,366,759.20 | 49,244 | 66,520.00 |
| \$ / R On 12/12/2008 Currency Future | | | 8.43450 | | 8.38180 | | 0.00 | 52,715,625.00 | 6,250 | 26,760.00 |
| \$ / R On 16/03/2009 Currency Future | | | 8.63440 | | 8.57850 | | 0.00 | 0.00 | 0 | 0.00 |
| £ / R On 13/06/2008 Currency Future | | | 15.76460 | | 15.59020 | | 0.00 | 1,418,814.00 | 90 | 1,522.00 |
| £ / R On 15/09/2008 Currency Future | | | 16.04160 | | 15.86600 | | 0.00 | 2,245,824.00 | 140 | 1,632.00 |
| £ / R On 12/12/2008 Currency Future | | | 16.32510 | | 16.13990 | | 0.00 | 0.00 | 0 | 676.00 |
| £ / R On 16/03/2009 Currency Future | | | 16.60950 | | 16.41340 | | 0.00 | 0.00 | 0 | 0.00 |
| € / R On 13/06/2008 Currency Future | | | 12.47880 | | 12.36680 | | 0.00 | 16,397,143.20 | 1,314 | 10,687.00 |
| € / R On 15/09/2008 Currency Future | | | 12.72680 | | 12.61560 | | 0.00 | 11,021,408.80 | 866 | 11,374.00 |
| € / R On 12/12/2008 Currency Future | | | 12.98040 | | 12.86340 | | 0.00 | 259,608.00 | 20 | 4,970.00 |
| € / R On 16/03/2009 Currency Future | | | 13.23380 | | 13.11240 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/08/2008 Index Future | | | 248.00000 | | 248.50700 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Call | | | 9.00000 | 5 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Put | | | 164,939.00000 | 170,005 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 255.67800 | | 256.20150 | | 0.00 | 0.00 | 0 | 594.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 6,214.00000 | 5,413 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 94,199.00000 | 98,633 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 05/02/2009 Index Future | | | 264.58600 | | 264.85500 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/08/2008 Index Future | | | 108.22100 | | 108.39100 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 111.57100 | | 111.74700 | | 0.00 | 0.00 | 0 | 8.00 |
| CRD1 On 05/02/2009 Index Future | | | 115.27300 | | 115.45600 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/08/2008 jGovi | | | 250.62400 | | 251.11650 | | 0.00 | 0.00 | 0 | 366.00 |
| 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 | | | 228,835.00000 | 233,760 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 258.38350 | | 258.89100 | | 0.00 | 0.00 | 0 | 60.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | | 1,291.00000 | 1,084 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | | 152,381.00000 | 157,249 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 05/02/2009 jGovi | | | 266.95550 | | 267.48400 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 07/08/2008 Index Future | | | 323.73450 | | 322.95650 | | 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 | | | 334.44000 | | 334.09500 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 05/02/2009 Index Future | | | 345.19500 | | 344.83900 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 12.54200 | | 12.54000 | | 0.00 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 11.19800 | | 11.19600 | | 0.00 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 10.30900 | | 10.30800 | | 0.00 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 11.32800 | | 11.32700 | | 0.00 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 10.93700 | | 10.93500 | | 0.00 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 10.80600 | | 10.80500 | | 0.00 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 10.68600 | | 10.68500 | | 0.00 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 12.57500 | | 12.57500 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 12.73300 | | 12.74400 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.88900 | | 12.88900 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.88900 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 12.91500 | | 12.90600 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 12.91500 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 12.89800 | | 12.89300 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 12.89800 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 12.59000 | | 12.58000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 12.25800 | | 12.25700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/08/2008 jNote | | | 12.51400 | | 12.51200 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/11/2008 jNote | | | 12.36200 | | 12.35600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 05/02/2009 jNote | | | 12.15500 | | 12.14800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/08/2008 jNote | | | 11.41400 | | 11.41100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/11/2008 jNote | | | 10.85100 | | 10.84700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 05/02/2009 jNote | | | 11.09100 | | 11.08700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/08/2008 jNote | | | 10.61000 | | 10.60900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/11/2008 jNote | | | 10.36000 | | 10.35600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 05/02/2009 jNote | | | 10.37100 | | 10.36900 | | 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 |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|----------------|---------------------|------------------|
| JROD On 30/06/2008 jRod | | | 11.26200 | | 11.27000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/07/2008 jRod | | | 11.71900 | | 11.73600 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/08/2008 jRod | | | 12.29600 | | 12.31800 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/09/2008 jRod | | | 12.09000 | | 12.10200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/10/2008 jRod | | | 12.47200 | | 12.48300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 28/11/2008 jRod | | | 12.80200 | | 12.81300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2008 jRod | | | 12.49400 | | 12.50200 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/08/2008 Index Future | | | 234.88300 | | 235.47300 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 242.15500 | | 242.76400 | | 0.00 | 0.00 | 0 | 12.00 |
| OTH1 On 05/02/2009 Index Future | | | 250.18800 | | 250.82100 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/08/2008 Bond Future | | | 11.66000 | | 11.63000 | | 2.33 | 217,588,550.98 | 2,011 | 7,104.00 |
| 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 | | | 5,877.00000 | 5,931 | 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 | | | 6,365.00000 | 6,420 | 2.16 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | | | 11.51000 | | 11.47000 | | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Call | | | 30.00000 | 27 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Put | | | 3,703.00000 | 3,765 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | | | 11.16000 | | 11.09000 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Call | | | 1,096.00000 | 1,056 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Put | | | 2,655.00000 | 2,715 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | | | 10.29000 | | 10.24000 | | 6.25 | 24,272,148.00 | 200 | 6,773.00 |
| R157 On 07/08/2008 Bond Future | 10.25 | Call | | | 1,352.00000 | 1,205 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 10.25 | Put | | | 1,297.00000 | 1,424 | 6.85 | 0.00 | 0 | 1,000.00 |
| R157 On 07/08/2008 Bond Future | 9.75 | Call | | | 395.00000 | 333 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.75 | Put | | | 3,122.00000 | 3,333 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.50 | Call | | | 179.00000 | 145 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.50 | Put | | | 4,329.00000 | 4,569 | 6.85 | 0.00 | 0 | 200.00 |
| R157 On 07/08/2008 Bond Future | 8.75 | Call | | | 5.00000 | 3 | 6.55 | 0.00 | 0 | 1,500.00 |
| R157 On 07/08/2008 Bond Future | 8.75 | Put | | | 8,564.00000 | 8,836 | 6.55 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.00 | Call | | | 21.00000 | 15 | 6.70 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.00 | Put | | | 7,087.00000 | 7,355 | 6.70 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.25 | Call | | | 71.00000 | 55 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.25 | Put | | | 5,667.00000 | 5,925 | 6.85 | 0.00 | 0 | 500.00 |
| R157 On 07/08/2008 Bond Future | 750.00 | Call | | | 115,223.00000 | 114,950 | 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 | Call | | | 1.00000 | 1 | 6.40 | 0.00 | 0 | 200.00 |
| R157 On 07/08/2008 Bond Future | 8.50 | Put | | | 10,077.00000 | 10,350 | 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 | | | 11,618.00000 | 11,891 | 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 |

| 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 | 8.00 | Put | | | 13,184.00000 | 13,457 | 6.10 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | | | 10.18000 | | 10.13000 | | 5.00 | 0.00 | 0 | 2,500.00 |
| R157 On 06/11/2008 Bond Future | 10.25 | Call | | | 1,848.00000 | 1,693 | 5.00 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | 10.25 | Put | | | 1,206.00000 | 1,319 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Call | | | 387.00000 | 336 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Put | | | 3,834.00000 | 4,051 | 5.00 | 0.00 | 0 | 1,000.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Call | | | 35.00000 | 28 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Put | | | 7,764.00000 | 8,025 | 5.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | | | 10.01000 | | 9.95100 | | 0.00 | 0.00 | 0 | 2,500.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Call | | | 662.00000 | 590 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Put | | | 4,433.00000 | 4,670 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 07/08/2008 Bond Future | | | 10.08000 | | 10.04000 | | 12.02 | 20,359,764.56 | 194 | 2,514.00 |
| 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 | | | 22,880.00000 | 23,222 | 11.44 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | | | 10.00000 | | 9.95800 | | 0.00 | 0.00 | 0 | 2,500.00 |
| R186 On 06/11/2008 Bond Future | 8.50 | Call | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | 8.50 | Put | | | 13,815.00000 | 14,176 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | | | 9.88700 | | 9.84200 | | 0.00 | 0.00 | 0 | 2,500.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Call | | | 248.00000 | 203 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Put | | | 5,591.00000 | 5,937 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | | | 12.47700 | | 12.47800 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Call | | | 195.00000 | 190 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Put | | | 2,140.00000 | 2,135 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | | | 12.24600 | | 12.24600 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Call | | | 847.00000 | 843 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Put | | | 1,877.00000 | 1,873 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | | | 11.84700 | | 11.84800 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Call | | | 1,661.00000 | 1,657 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Put | | | 1,717.00000 | 1,714 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/08/2008 Bond Future | | | 10.37000 | | 10.32000 | | 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 | | | 10,876.00000 | 11,094 | 6.14 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | | | 10.24000 | | 10.19000 | | 0.00 | 0.00 | 0 | 1,000.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Call | | | 26.00000 | 21 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Put | | | 6,461.00000 | 6,669 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | | | 10.06000 | | 10.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Call | | | 461.00000 | 407 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Put | | | 3,683.00000 | 3,881 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/08/2008 Bond Future | | | 10.25000 | | 10.20000 | | 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 |

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|--------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R203 On 07/08/2008 Bond Future | 7.75 | Put | | | 14,604.00000 | 14,873 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | | | 10.14000 | | 10.09000 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Call | | | 1.00000 | 1 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Put | | | 9,071.00000 | 9,338 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | | | 9.99500 | | 9.94200 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Call | | | 338.00000 | 291 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Put | | | 4,123.00000 | 4,358 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/08/2008 Bond Future | | | 10.20000 | | 10.16000 | | 0.00 | 0.00 | 0 | 3,188.00 |
| 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 | | | 15,406.00000 | 15,635 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | | | 10.10000 | | 10.06000 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Call | | | 1.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Put | | | 9,542.00000 | 9,770 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | | | 9.96600 | | 9.91600 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Call | | | 275.00000 | 234 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Put | | | 4,185.00000 | 4,428 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/08/2008 Bond Future | | | 10.44000 | | 10.40000 | | 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 | | | 9,632.00000 | 9,782 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | | | 10.29000 | | 10.24000 | | 0.00 | 0.00 | 0 | 610.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Call | | | 2.00000 | 2 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Put | | | 8,722.00000 | 8,905 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | | | 10.07000 | | 10.01000 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Call | | | 498.00000 | 447 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Put | | | 3,276.00000 | 3,440 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/08/2008 Bond Future | | | 10.21000 | | 10.16000 | | 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 | | | 13,863.00000 | 14,151 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | | | 10.11000 | | 10.06000 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | 8.50 | Call | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | 8.50 | Put | | | 9,704.00000 | 9,992 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | | | 9.98500 | | 9.92500 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Call | | | 205.00000 | 164 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Put | | | 4,234.00000 | 4,539 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/08/2008 Bond Future | | | 9.86000 | | 9.82200 | | 0.00 | 0.00 | 0 | 6,986.00 |
| 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 | | | 16,813.00000 | 17,066 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | | | 9.78600 | | 9.74700 | | 0.00 | 0.00 | 0 | 260.00 |
| 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 | | | 16,290.00000 | 16,554 | 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 |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R209 On 05/02/2009 Bond Future | | | 9.69000 | 9.64900 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Call | | 64.00000 | 50 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Put | | 4,808.00000 | 5,076 | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 07/08/2008 Index Future | | | 247.30400 | 247.79200 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 254.96000 | 255.46500 | | 0.00 | 0.00 | 0 | 400.00 |
| TRT1 On 05/02/2009 Index Future | | | 263.41900 | 263.94400 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 13/06/2008 Currency Future | | | 7.59880 | 7.55620 | | 0.00 | 0.00 | 0 | 10.00 |
| ZAAD On 15/09/2008 Currency Future | | | 7.69480 | 7.65030 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 12/12/2008 Currency Future | | | 7.79010 | 7.74290 | | 0.00 | 0.00 | 0 | 640.00 |
| ZAAD On 16/03/2009 Currency Future | | | 7.88160 | 7.83220 | | 0.00 | 0.00 | 0 | 0.00 |

| | | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| Total for Derivatives: | | | | | | | 904,424,420.34 | 79,346 | 198,543.00 |
|-------------------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|

| | | | | | | | | | |
|---------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|
| Grand Total: | | | | | | | 904,424,420.34 | 79,346 | 198,543.00 |
|---------------------|--|--|--|--|--|--|-----------------------|---------------|-------------------|