

Daily MTM Report

Daily summary for 02/07/2008

| 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 | | | 11.78000 | 11.89000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 10.76000 | 10.86500 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 10.51500 | 10.63500 | | | 0.00 | 0 | 0.00 |
| R196 On 28/02/2009 Bond | | | 12.44800 | 12.45200 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 10.89000 | 10.98000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 10.76500 | 10.87500 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 10.75000 | 10.84000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 10.96000 | 11.07000 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 10.72500 | 10.83000 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 10.28000 | 10.40000 | | | 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 | | | 7.97170 | | 8.06100 | | 0.00 | 7,142,643.20 | 896 | 128,153.00 |
| \$ / R On 12/12/2008 Currency Future | | | 8.16480 | | 8.25960 | | 0.00 | 1,673,784.00 | 205 | 44,689.00 |
| \$ / R On 16/03/2009 Currency Future | | | 8.35970 | | 8.46190 | | 0.00 | 10,742,214.50 | 1,285 | 2,557.00 |
| £ / R On 15/09/2008 Currency Future | | | 15.79330 | | 15.96540 | | 0.00 | 15,793.30 | 1 | 2,005.00 |
| £ / R On 12/12/2008 Currency Future | | | 16.06720 | | 16.24710 | | 0.00 | 0.00 | 0 | 1,909.00 |
| £ / R On 16/03/2009 Currency Future | | | 16.34280 | | 16.53290 | | 0.00 | 32,685.60 | 2 | 2.00 |
| € / R On 15/09/2008 Currency Future | | | 12.60000 | | 12.65290 | | 0.00 | 12,600.00 | 1 | 16,108.00 |
| € / R On 12/12/2008 Currency Future | | | 12.84610 | | 12.90520 | | 0.00 | 12,846.10 | 1 | 8,719.00 |
| € / R On 16/03/2009 Currency Future | | | 13.09270 | | 13.16150 | | 0.00 | 65,463.50 | 5 | 205.00 |
| ALBI On 07/08/2008 Index Future | | | 243.41750 | | 242.26900 | | 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 | | | 227,310.00000 | 215,825 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 250.80700 | | 249.62150 | | 0.00 | 0.00 | 0 | 594.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 614.00000 | 917 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 154,399.00000 | 142,847 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 05/02/2009 Index Future | | | 259.08800 | | 258.05800 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/08/2008 Index Future | | | 106.76900 | | 106.42000 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 110.01000 | | 109.65000 | | 0.00 | 0.00 | 0 | 8.00 |
| CRD1 On 05/02/2009 Index Future | | | 113.66100 | | 113.29200 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/08/2008 jGovi | | | 246.23000 | | 245.13300 | | 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 | | | 288,670.00000 | 277,700 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 253.70500 | | 252.57300 | | 0.00 | 0.00 | 0 | 60.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | | 70.00000 | 110 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | | 214,340.00000 | 203,060 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 05/02/2009 jGovi | | | 262.12500 | | 260.96150 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 07/08/2008 Index Future | | | 311.68140 | | 311.68100 | | 0.00 | 0.00 | 0 | 1.00 |
| ILBI On 06/11/2008 Index Future | | | 321.19625 | | 344.63000 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 05/02/2009 Index Future | | | 329.20750 | | 355.74600 | | 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 |
|--------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| J153 On 31/08/2010 jSwap | | | 12.58700 | | 12.70400 | | 0.00 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 11.79600 | | 11.90900 | | 0.00 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 11.03000 | | 11.12900 | | 0.00 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 11.89400 | | 12.02400 | | 0.00 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 11.64000 | | 11.77100 | | 0.00 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 11.56500 | | 11.67200 | | 0.00 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 11.49600 | | 11.57900 | | 0.00 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 12.42100 | | 12.42100 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 12.50500 | | 12.53900 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.82700 | | 12.92700 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.82700 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 12.82000 | | 12.92600 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 12.82000 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 12.71100 | | 12.86700 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 12.71100 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 12.62800 | | 12.80800 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 12.41800 | | 12.60300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/08/2008 jNote | | | 12.54100 | | 12.67900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/11/2008 jNote | | | 12.48100 | | 12.64500 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 05/02/2009 jNote | | | 12.35100 | | 12.53400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/08/2008 jNote | | | 11.90300 | | 12.04300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/11/2008 jNote | | | 11.40900 | | 11.53900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 05/02/2009 jNote | | | 11.71500 | | 11.86600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/08/2008 jNote | | | 11.41800 | | 11.53100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/11/2008 jNote | | | 10.94300 | | 11.04500 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 05/02/2009 jNote | | | 11.26700 | | 11.37500 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/07/2008 jRod | | | 11.61400 | | 11.62000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/08/2008 jRod | | | 11.99100 | | 12.00100 | | 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 30/09/2008 jRod | | | 12.39700 | | 12.41000 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/10/2008 jRod | | | 12.14700 | | 12.15200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 28/11/2008 jRod | | | 12.42000 | | 12.42500 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2008 jRod | | | 12.69300 | | 12.69600 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/08/2008 Index Future | | | 229.28300 | | 227.85600 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 236.24300 | | 234.77100 | | 0.00 | 0.00 | 0 | 12.00 |
| OTH1 On 05/02/2009 Index Future | | | 244.08400 | | 242.56900 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/08/2008 Bond Future | | | 11.74000 | | 11.86000 | | 2.33 | 0.00 | 0 | 7,457.00 |
| 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 | | | 6,292.00000 | 6,076 | 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 | | | 6,780.00000 | 6,564 | 2.16 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | | | 11.68000 | | 11.80000 | | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Call | | | 9.00000 | 11 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Put | | | 4,214.00000 | 4,024 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | | | 11.43000 | | 11.55000 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Call | | | 805.00000 | 854 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Put | | | 3,012.00000 | 2,893 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | | | 10.72000 | | 10.84000 | | 6.25 | 0.00 | 0 | 6,773.00 |
| R157 On 07/08/2008 Bond Future | 10.25 | Call | | | 143.00000 | 224 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 10.25 | Put | | | 3,315.00000 | 2,760 | 6.85 | 0.00 | 0 | 1,000.00 |
| R157 On 07/08/2008 Bond Future | 9.75 | Call | | | 11.00000 | 20 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.75 | Put | | | 5,964.00000 | 5,337 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.50 | Call | | | 2.00000 | 4 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.50 | Put | | | 7,378.00000 | 6,745 | 6.85 | 0.00 | 0 | 200.00 |
| 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 | | | 11,785.00000 | 11,150 | 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 | | | 10,292.00000 | 9,657 | 6.70 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.25 | Call | | | 0.00000 | 1 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.25 | Put | | | 8,823.00000 | 8,188 | 6.85 | 0.00 | 0 | 500.00 |
| R157 On 07/08/2008 Bond Future | 750.00 | Call | | | 111,997.00000 | 112,633 | 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 | | | 0.00000 | 0 | 6.40 | 0.00 | 0 | 200.00 |
| R157 On 07/08/2008 Bond Future | 8.50 | Put | | | 13,302.00000 | 12,667 | 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 | | | 14,844.00000 | 14,208 | 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 | | | 16,410.00000 | 15,774 | 6.10 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | | | 10.66000 | | 10.78000 | | 5.00 | 0.00 | 0 | 2,550.00 |
| R157 On 06/11/2008 Bond Future | 10.25 | Call | | | 410.00000 | 556 | 5.00 | 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 06/11/2008 Bond Future | 10.25 | Put | | | 3,188.00000 | 2,713 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Call | | | 33.00000 | 52 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Put | | | 6,901.00000 | 6,298 | 5.00 | 0.00 | 0 | 1,000.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Call | | | 1.00000 | 2 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Put | | | 11,150.00000 | 10,529 | 5.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | | | 10.53000 | | 10.65000 | | 0.00 | 0.00 | 0 | 5,000.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Call | | | 122.00000 | 164 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Put | | | 7,499.00000 | 6,932 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 07/08/2008 Bond Future | | | 10.48000 | | 10.61000 | | 12.02 | 0.00 | 0 | 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 | | | 27,586.00000 | 26,543 | 11.44 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | | | 10.42000 | | 10.55000 | | 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 | | | 18,723.00000 | 17,677 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | | | 10.33000 | | 10.46000 | | 0.00 | 0.00 | 0 | 2,500.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Call | | | 7.00000 | 16 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Put | | | 10,516.00000 | 9,471 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | | | 12.39200 | | 12.39200 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Call | | | 104.00000 | 99 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Put | | | 2,005.00000 | 2,000 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | | | 12.18100 | | 12.20000 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Call | | | 762.00000 | 760 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Put | | | 1,779.00000 | 1,771 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | | | 11.85000 | | 11.88600 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Call | | | 1,584.00000 | 1,582 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Put | | | 1,643.00000 | 1,638 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/08/2008 Bond Future | | | 10.87000 | | 10.96000 | | 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 | | | 13,620.00000 | 13,241 | 6.14 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | | | 10.79000 | | 10.88000 | | 0.00 | 0.00 | 0 | 1,000.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Call | | | 1.00000 | 1 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Put | | | 9,333.00000 | 8,962 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | | | 10.66000 | | 10.75000 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Call | | | 68.00000 | 85 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Put | | | 6,379.00000 | 6,033 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/08/2008 Bond Future | | | 10.73000 | | 10.84000 | | 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 | | | 17,968.00000 | 17,402 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | | | 10.66000 | | 10.77000 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Call | | | 0.00000 | 0 | 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 |
|--------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R203 On 06/11/2008 Bond Future | 8.50 | Put | | | 12,617.00000 | 12,056 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | | | 10.54000 | | 10.65000 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Call | | | 27.00000 | 40 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Put | | | 7,483.00000 | 6,940 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/08/2008 Bond Future | | | 10.72000 | | 10.81000 | | 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 | | | 19,023.00000 | 18,535 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | | | 10.65000 | | 10.74000 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Call | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Put | | | 13,309.00000 | 12,823 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | | | 10.55000 | | 10.64000 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Call | | | 13.00000 | 19 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Put | | | 7,927.00000 | 7,449 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/08/2008 Bond Future | | | 10.92000 | | 11.03000 | | 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 | | | 11,964.00000 | 11,563 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | | | 10.82000 | | 10.93000 | | 0.00 | 0.00 | 0 | 610.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Call | | | 0.00000 | 0 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Put | | | 11,212.00000 | 10,821 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | | | 10.66000 | | 10.77000 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Call | | | 92.00000 | 118 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Put | | | 5,548.00000 | 5,192 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/08/2008 Bond Future | | | 10.69000 | | 10.80000 | | 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 | | | 17,441.00000 | 16,841 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | | | 10.63000 | | 10.74000 | | 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 | | | 13,501.00000 | 12,903 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | | | 10.53000 | | 10.64000 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Call | | | 6.00000 | 11 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Put | | | 8,033.00000 | 7,441 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/08/2008 Bond Future | | | 10.24000 | | 10.37000 | | 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 | | | 20,315.00000 | 19,514 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | | | 10.19000 | | 10.32000 | | 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 | | | 19,992.00000 | 19,184 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | | | 10.11000 | | 10.24000 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Call | | | 1.00000 | 2 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Put | | | 8,622.00000 | 7,803 | 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 | | | 242.93200 | 241.84000 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 250.30700 | 249.18000 | | 0.00 | 0.00 | 0 | 400.00 |
| TRT1 On 05/02/2009 Index Future | | | 258.61400 | 257.45600 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/09/2008 Currency Future | | | 7.60620 | 7.61020 | | 0.00 | 152,124.00 | 20 | 605.00 |
| ZAAD On 12/12/2008 Currency Future | | | 7.70000 | 7.70670 | | 0.00 | 0.00 | 0 | 1,975.00 |
| ZAAD On 16/03/2009 Currency Future | | | 7.79120 | 7.80320 | | 0.00 | 0.00 | 0 | 10.00 |
| Total for Derivatives: | | | | | | | 19,850,154.20 | 2,416 | 256,716.00 |
| Grand Total: | | | | | | | 19,850,154.20 | 2,416 | 256,716.00 |