

Daily MTM Report

Daily summary for 16/07/2008

| 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 | | | 11.01500 | | 11.27000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 10.03500 | | 10.26500 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 9.77500 | | 10.00000 | | | 0.00 | 0 | 0.00 |
| R196 On 28/02/2009 Bond | | | 12.18000 | | 12.26500 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 10.17000 | | 10.40000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 10.03000 | | 10.25000 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 10.02000 | | 10.24000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 10.24000 | | 10.46500 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 10.00500 | | 10.23500 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 9.50500 | | 9.73500 | | | 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 | | | 7.72890 | | 7.80440 | | 0.00 | 5,557,079.10 | 719 | 135,618.00 |
| \$ / R On 12/12/2008 Currency Future | | | 7.91200 | | 7.99240 | | 0.00 | 1,724,816.00 | 218 | 57,147.00 |
| \$ / R On 16/03/2009 Currency Future | | | 8.09460 | | 8.18100 | | 0.00 | 0.00 | 0 | 4,799.00 |
| £ / R On 15/09/2008 Currency Future | | | 15.36710 | | 15.57680 | | 0.00 | 0.00 | 0 | 2,160.00 |
| £ / R On 12/12/2008 Currency Future | | | 15.62470 | | 15.84470 | | 0.00 | 2,578,075.50 | 165 | 2,051.00 |
| £ / R On 16/03/2009 Currency Future | | | 15.88420 | | 16.11490 | | 0.00 | 0.00 | 0 | 114.00 |
| € / R On 15/09/2008 Currency Future | | | 12.19340 | | 12.42350 | | 0.00 | 0.00 | 0 | 17,447.00 |
| € / R On 12/12/2008 Currency Future | | | 12.42220 | | 12.66160 | | 0.00 | 0.00 | 0 | 11,695.00 |
| € / R On 16/03/2009 Currency Future | | | 12.65250 | | 12.90160 | | 0.00 | 50,610.00 | 4 | 701.00 |
| ALBI On 07/08/2008 Index Future | | | 251.78400 | | 249.25800 | | 0.00 | 2,517,840.00 | 1 | 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 | | | 157,420.00000 | 132,160 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 259.31700 | | 256.71600 | | 0.00 | 0.00 | 0 | 594.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 4,650.00000 | 9,092 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 87,490.00000 | 65,922 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 05/02/2009 Index Future | | | 267.53600 | | 264.96100 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/08/2008 Index Future | | | 109.60800 | | 108.77500 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 112.88800 | | 112.03000 | | 0.00 | 0.00 | 0 | 6.00 |
| CRD1 On 05/02/2009 Index Future | | | 116.38700 | | 115.50300 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 07/08/2008 jGovi | | | 254.43450 | | 251.97000 | | 0.00 | 0.00 | 0 | 293.00 |
| 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 | | | 220,300.00000 | 195,655 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 262.04700 | | 259.50850 | | 0.00 | 0.00 | 0 | 60.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | | 733.00000 | 1,719 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | | 145,648.00000 | 121,249 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 05/02/2009 jGovi | | | 270.17100 | | 267.55450 | | 0.00 | 0.00 | 0 | 356.00 |
| ILBI On 07/08/2008 Index Future | | | 332.90300 | | 332.90300 | | 0.00 | 0.00 | 0 | 1.00 |
| ILBI On 06/11/2008 Index Future | | | 337.57000 | | 343.23100 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 05/02/2009 Index Future | | | 347.97000 | | 353.91900 | | 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 | | | 11.89900 | | 12.07600 | | 0.00 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 10.89200 | | 11.13000 | | 0.00 | 0.00 | 0 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 10.07700 | | 10.27900 | | 0.00 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 10.94600 | | 11.19600 | | 0.00 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 10.74700 | | 10.96600 | | 0.00 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 10.58800 | | 10.84300 | | 0.00 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 10.47400 | | 11.14900 | | 0.00 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 12.35000 | | 12.40800 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 12.33500 | | 12.40700 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.33200 | | 12.47000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.33200 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 12.19500 | | 12.35900 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 12.19500 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 11.92700 | | 12.16600 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 11.92700 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 11.50900 | | 11.75800 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 11.31100 | | 11.57700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/08/2008 jNote | | | 11.72500 | | 11.93600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/11/2008 jNote | | | 11.51500 | | 11.75900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 05/02/2009 jNote | | | 11.28100 | | 11.55100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/08/2008 jNote | | | 10.93000 | | 11.16800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/11/2008 jNote | | | 10.60500 | | 10.85600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 05/02/2009 jNote | | | 10.68400 | | 10.93500 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/08/2008 jNote | | | 10.44900 | | 10.70300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/11/2008 jNote | | | 10.17100 | | 10.40300 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 05/02/2009 jNote | | | 10.25000 | | 10.51200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/07/2008 jRod | | | 11.55700 | | 11.56100 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/08/2008 jRod | | | 11.86200 | | 11.88100 | | 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 | | | 12.19700 | | 12.24500 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/10/2008 jRod | | | 12.00800 | | 12.05400 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 28/11/2008 jRod | | | 12.22900 | | 12.30300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2008 jRod | | | 12.41900 | | 12.53200 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 07/08/2008 Index Future | | | 238.50300 | | 235.65800 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 245.63900 | | 242.70800 | | 0.00 | 0.00 | 0 | 9.00 |
| OTH1 On 05/02/2009 Index Future | | | 253.25400 | | 250.23300 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/08/2008 Bond Future | | | 10.98300 | | 11.23800 | | 2.33 | 581,418,272.82 | 5,313 | 16,020.00 |
| 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 | | | 5,164.00000 | 4,697 | 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 | | | 5,653.00000 | 5,186 | 2.16 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | | | 10.80400 | | 11.09800 | | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Call | | | 32.00000 | 59 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Put | | | 3,102.00000 | 2,649 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | | | 10.41200 | | 10.75700 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Call | | | 1,151.00000 | 1,357 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Put | | | 2,237.00000 | 1,950 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | | | 10.01700 | | 10.23700 | | 6.25 | 43,002,599.50 | 350 | 6,726.00 |
| R157 On 07/08/2008 Bond Future | 10.25 | Call | | | 870.00000 | 1,618 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 10.25 | Put | | | 799.00000 | 333 | 6.85 | 0.00 | 0 | 1,000.00 |
| R157 On 07/08/2008 Bond Future | 9.75 | Call | | | 100.00000 | 287 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.75 | Put | | | 2,810.00000 | 1,783 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.50 | Call | | | 21.00000 | 77 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.50 | Put | | | 4,155.00000 | 2,997 | 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 | | | 8,543.00000 | 7,329 | 6.55 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.00 | Call | | | 0.00000 | 1 | 6.70 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.00 | Put | | | 7,050.00000 | 5,837 | 6.70 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.25 | Call | | | 3.00000 | 15 | 6.85 | 0.00 | 0 | 0.00 |
| R157 On 07/08/2008 Bond Future | 9.25 | Put | | | 5,583.00000 | 4,381 | 6.85 | 0.00 | 0 | 500.00 |
| R157 On 07/08/2008 Bond Future | 750.00 | Call | | | 115,240.00000 | 116,454 | 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 | | | 10,060.00000 | 8,846 | 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 | | | 11,601.00000 | 10,387 | 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 | | | 13,167.00000 | 11,953 | 6.10 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | | | 9.91800 | | 10.14900 | | 5.00 | 0.00 | 0 | 2,550.00 |
| R157 On 06/11/2008 Bond Future | 10.25 | Call | | | 1,604.00000 | 2,399 | 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 | | | 1,064.00000 | 612 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Call | | | 250.00000 | 492 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Put | | | 3,799.00000 | 2,794 | 5.00 | 0.00 | 0 | 1,000.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Call | | | 13.00000 | 35 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Put | | | 7,843.00000 | 6,619 | 5.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | | | 9.76200 | | 10.00600 | | 0.00 | 0.00 | 0 | 5,000.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Call | | | 490.00000 | 794 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Put | | | 4,550.00000 | 3,563 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 07/08/2008 Bond Future | | | 9.76300 | | 9.98200 | | 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 | | | 22,382.00000 | 20,466 | 11.44 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | | | 9.68300 | | 9.90800 | | 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 | | | 13,383.00000 | 11,406 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | | | 9.57700 | | 9.80700 | | 0.00 | 0.00 | 0 | 2,500.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Call | | | 219.00000 | 567 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Put | | | 5,258.00000 | 3,569 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | | | 12.13400 | | 12.21400 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Call | | | 50.00000 | 49 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Put | | | 1,859.00000 | 1,817 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | | | 11.78600 | | 11.89400 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Call | | | 731.00000 | 739 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Put | | | 1,659.00000 | 1,635 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | | | 11.32800 | | 11.47300 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Call | | | 1,543.00000 | 1,542 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Put | | | 1,580.00000 | 1,572 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/08/2008 Bond Future | | | 10.15800 | | 10.37800 | | 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 | | | 11,129.00000 | 10,165 | 6.14 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | | | 10.04800 | | 10.28000 | | 0.00 | 0.00 | 0 | 1,000.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Call | | | 7.00000 | 19 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Put | | | 6,825.00000 | 5,842 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | | | 9.88300 | | 10.12600 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Call | | | 286.00000 | 480 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Put | | | 4,036.00000 | 3,209 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/08/2008 Bond Future | | | 10.00800 | | 10.22700 | | 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 | | | 14,749.00000 | 13,561 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | | | 9.91000 | | 10.13800 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Call | | | 0.00000 | 1 | 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 | | | 9,327.00000 | 8,100 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | | | 9.77300 | | 10.01000 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Call | | | 218.00000 | 430 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Put | | | 4,365.00000 | 3,310 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/08/2008 Bond Future | | | 10.00100 | | 10.22000 | | 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 | | | 15,749.00000 | 14,489 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | | | 9.90900 | | 10.13600 | | 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 | | | 9,973.00000 | 8,674 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | | | 9.78100 | | 10.01600 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Call | | | 150.00000 | 334 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Put | | | 4,628.00000 | 3,469 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/08/2008 Bond Future | | | 10.21200 | | 10.43200 | | 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 | | | 9,752.00000 | 8,921 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | | | 10.07700 | | 10.30900 | | 0.00 | 0.00 | 0 | 610.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Call | | | 0.00000 | 1 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Put | | | 8,974.00000 | 8,120 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | | | 9.87500 | | 10.12100 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Call | | | 334.00000 | 527 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Put | | | 3,510.00000 | 2,819 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/08/2008 Bond Future | | | 9.99200 | | 10.21100 | | 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 | | | 14,156.00000 | 12,887 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | | | 9.90500 | | 10.13200 | | 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 | | | 10,118.00000 | 8,804 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | | | 9.78500 | | 10.01900 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Call | | | 106.00000 | 262 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Put | | | 4,676.00000 | 3,476 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/08/2008 Bond Future | | | 9.49400 | | 9.71300 | | 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 | | | 16,075.00000 | 14,551 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | | | 9.42500 | | 9.64800 | | 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 | | | 15,612.00000 | 14,042 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | | | 9.33500 | | 9.56200 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Call | | | 75.00000 | 266 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Put | | | 4,214.00000 | 2,782 | 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 | | | 251.06000 | | 248.61600 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 258.57200 | | 256.05500 | | 0.00 | 0.00 | 0 | 300.00 |
| TRT1 On 05/02/2009 Index Future | | | 266.58800 | | 263.99300 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/09/2008 Currency Future | | | 7.46340 | | 7.60300 | | 0.00 | 0.00 | 0 | 142.00 |
| ZAAD On 12/12/2008 Currency Future | | | 7.55070 | | 7.69460 | | 0.00 | 0.00 | 0 | 2,465.00 |
| ZAAD On 16/03/2009 Currency Future | | | 7.63710 | | 7.78570 | | 0.00 | 0.00 | 0 | 10.00 |
| Total for Derivatives: | | | | | | | | 636,849,292.92 | 6,770 | 292,822.00 |
| Grand Total: | | | | | | | | 636,849,292.92 | 6,770 | 292,822.00 |