



Daily MTM Report

Daily summary for 08/08/2008

| 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 | | | 10.13000 | | 10.13000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 9.40000 | | 9.40000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 9.17000 | | 9.17000 | | | 0.00 | 0 | 0.00 |
| R196 On 28/02/2009 Bond | | | 11.92200 | | 11.94700 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 9.48000 | | 9.48000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 9.39500 | | 9.39500 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 9.36500 | | 9.36500 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 9.50000 | | 9.50000 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 9.34500 | | 9.34500 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.86500 | | 8.86500 | | | 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 15/09/2008 Currency Future | | | 7.77740 | | 7.54320 | | 0.00 | 37,082,643.20 | 4,768 | 163,270.00 |
| \$ / R On 12/12/2008 Currency Future | | | 7.95890 | | 7.71880 | | 0.00 | 217,644,079.40 | 27,346 | 92,668.00 |
| \$ / R On 16/03/2009 Currency Future | | | 8.14000 | | 7.89050 | | 0.00 | 84,672,280.00 | 10,402 | 8,973.00 |
| £ / R On 15/09/2008 Currency Future | | | 14.87180 | | 14.62810 | | 0.00 | 74,359.00 | 5 | 2,284.00 |
| £ / R On 12/12/2008 Currency Future | | | 15.11980 | | 14.87120 | | 0.00 | 75,599.00 | 5 | 3,463.00 |
| £ / R On 16/03/2009 Currency Future | | | 15.37320 | | 15.11360 | | 0.00 | 614,928.00 | 40 | 7,088.00 |
| € / R On 15/09/2008 Currency Future | | | 11.67510 | | 11.57640 | | 0.00 | 0.00 | 0 | 15,184.00 |
| € / R On 12/12/2008 Currency Future | | | 11.89160 | | 11.79070 | | 0.00 | 297,290.00 | 25 | 16,470.00 |
| € / R On 16/03/2009 Currency Future | | | 12.11160 | | 12.00150 | | 0.00 | 8,017,879.20 | 662 | 1,330.00 |
| ALBI On 06/11/2008 Index Future | | | 266.31700 | | 267.39500 | | 0.00 | 0.00 | 0 | 622.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 40,190.00000 | 33,421 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 16,240.00000 | 20,251 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 05/02/2009 Index Future | | | 274.37800 | | 275.48800 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/05/2009 Index Future | | | 283.68300 | | 283.47800 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 114.57700 | | 114.84600 | | 0.00 | 0.00 | 0 | 6.00 |
| CRD1 On 05/02/2009 Index Future | | | 118.04500 | | 118.32200 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/05/2009 Index Future | | | 121.59700 | | 121.88200 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 269.12400 | | 270.09000 | | 0.00 | 0.00 | 0 | 67.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | | 11,914.00000 | 9,260 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | | 51,014.00000 | 58,020 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 05/02/2009 jGovi | | | 277.27000 | | 278.26400 | | 0.00 | 0.00 | 0 | 609.00 |
| GOVI On 07/05/2009 jGovi | | | 285.61300 | | 286.63500 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 06/11/2008 Index Future | | | 336.14600 | | 347.06500 | | 0.00 | 0.00 | 0 | 1.00 |
| ILBI On 05/02/2009 Index Future | | | 345.63000 | | 356.07300 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 07/05/2009 Index Future | | | 356.40800 | | 356.36000 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 11.48500 | | 11.48200 | | 0.00 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 10.31100 | | 10.31000 | | 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 |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| J186 On 21/12/2026 jSwap | | | 9.49300 | | 9.49200 | | 0.00 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 10.32600 | | 10.32400 | | 0.00 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 10.19400 | | 10.19300 | | 0.00 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 10.04400 | | 10.04200 | | 0.00 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.93900 | | 9.93600 | | 0.00 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 12.20000 | | 12.20000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.17600 | | 12.17300 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.17600 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 11.79200 | | 11.79100 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 11.79200 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 11.35100 | | 11.34400 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 11.35100 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 10.92100 | | 10.91200 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 10.57200 | | 10.57000 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/11/2008 jNote | | | 10.93200 | | 10.92900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 05/02/2009 jNote | | | 10.62300 | | 10.62000 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/05/2009 jNote | | | 10.35300 | | 10.35100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/11/2008 jNote | | | 9.81000 | | 9.80600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 05/02/2009 jNote | | | 9.99000 | | 9.98900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/05/2009 jNote | | | 9.84700 | | 9.84600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/11/2008 jNote | | | 9.50200 | | 9.50100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 05/02/2009 jNote | | | 9.67600 | | 9.67400 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/05/2009 jNote | | | 9.57400 | | 9.57300 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 29/08/2008 jRod | | | 11.73300 | | 11.73800 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 30/09/2008 jRod | | | 11.93300 | | 11.94500 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/10/2008 jRod | | | 12.12600 | | 12.14500 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 28/11/2008 jRod | | | 12.02700 | | 12.03600 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2008 jRod | | | 12.20800 | | 12.21500 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 252.26100 | | 253.83500 | | 0.00 | 0.00 | 0 | 9.00 |
| OTH1 On 05/02/2009 Index Future | | | 259.89600 | | 261.51800 | | 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 |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|------------------|---------------------|------------------|
| OTH1 On 07/05/2009 Index Future | | | 267.71600 | | 269.38500 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | | | 9.82800 | | 9.83600 | | 3.00 | 1,399,713.12 | 13 | 11,400.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Call | | | 269.00000 | 270 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Put | | | 1,256.00000 | 1,243 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | | | 9.37700 | | 9.38600 | | 0.00 | 0.00 | 0 | 3.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Call | | | 2,043.00000 | 2,047 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Put | | | 1,151.00000 | 1,141 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | | | 8.70900 | | 8.72100 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Call | | | 2,201.00000 | 2,206 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Put | | | 1,541.00000 | 1,531 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | | | 9.39600 | | 9.30100 | | 5.00 | 58,539,627.52 | 478 | 7,308.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Call | | | 1,858.00000 | 1,523 | 5.00 | 0.00 | 0 | 500.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Put | | | 742.00000 | 941 | 5.00 | 0.00 | 0 | 1,000.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Call | | | 251.00000 | 174 | 5.00 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Put | | | 3,415.00000 | 3,873 | 5.00 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | 10.25 | Call | | | 5,256.00000 | 4,746 | 5.00 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | 10.25 | Put | | | 51.00000 | 75 | 5.00 | 0.00 | 0 | 300.00 |
| R157 On 05/02/2009 Bond Future | | | 9.27500 | | 9.17500 | | 0.00 | 0.00 | 0 | 5,083.00 |
| R157 On 05/02/2009 Bond Future | 10.00 | Call | | | 0.00000 | 4,337 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 10.00 | Put | | | 0.00000 | 446 | 0.00 | 267,600,000.00 | 600 | 600.00 |
| R157 On 05/02/2009 Bond Future | 8.75 | Call | | | 0.00000 | 695 | 0.00 | 417,000,000.00 | 600 | 600.00 |
| R157 On 05/02/2009 Bond Future | 8.75 | Put | | | 0.00000 | 3,620 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Call | | | 1,993.00000 | 1,703 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Put | | | 1,581.00000 | 1,840 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.50 | Call | | | 0.00000 | 2,441 | 0.00 | 1,464,600,000.00 | 600 | 600.00 |
| R157 On 05/02/2009 Bond Future | 9.50 | Put | | | 0.00000 | 1,216 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | | | 9.12900 | | 9.02300 | | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Call | | | 2,068.00000 | 1,791 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Put | | | 2,192.00000 | 2,485 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | | | 9.17200 | | 9.07900 | | 0.00 | 0.00 | 0 | 4,904.00 |
| R186 On 06/11/2008 Bond Future | 8.50 | Call | | | 29.00000 | 12 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | 8.50 | Put | | | 5,832.00000 | 6,707 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | | | 9.07100 | | 8.97600 | | 0.00 | 0.00 | 0 | 2,500.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Call | | | 3,236.00000 | 2,580 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Put | | | 621.00000 | 882 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | | | 8.96400 | | 8.86700 | | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Call | | | 2,743.00000 | 2,199 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,453.00000 | 1,852 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | | | 11.53100 | | 11.57300 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Call | | | 652.00000 | 651 | 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 |
|--------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R196 On 06/11/2008 Bond Future | 8.75 | Put | | | 1,486.00000 | 1,473 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | | | 10.90800 | | 10.96400 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Call | | | 1,466.00000 | 1,463 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Put | | | 1,477.00000 | 1,471 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | | | 10.50000 | | 10.50000 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Call | | | 1,830.00000 | 1,826 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Put | | | 1,681.00000 | 1,678 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | | | 9.42600 | | 9.34100 | | 0.00 | 0.00 | 0 | 1,000.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Call | | | 188.00000 | 136 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Put | | | 2,894.00000 | 3,223 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | | | 9.26300 | | 9.17300 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Call | | | 1,572.00000 | 1,362 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Put | | | 1,234.00000 | 1,419 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | | | 9.07800 | | 8.98300 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Call | | | 2,386.00000 | 2,141 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Put | | | 1,244.00000 | 1,407 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | | | 9.37800 | | 9.28300 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Call | | | 27.00000 | 14 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Put | | | 4,636.00000 | 5,163 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | | | 9.24600 | | 9.14800 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Call | | | 1,684.00000 | 1,381 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Put | | | 1,109.00000 | 1,359 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | | | 9.09700 | | 8.99500 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Call | | | 1,687.00000 | 1,407 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,659.00000 | 1,950 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | | | 9.35400 | | 9.26000 | | 0.00 | 0.00 | 0 | 3,126.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Call | | | 22.00000 | 11 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Put | | | 4,834.00000 | 5,396 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | | | 9.23100 | | 9.13400 | | 0.00 | 0.00 | 0 | 9.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Call | | | 1,699.00000 | 1,367 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Put | | | 994.00000 | 1,252 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | | | 9.09700 | | 8.99700 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Call | | | 1,678.00000 | 1,384 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,660.00000 | 1,971 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | | | 9.42700 | | 9.33000 | | 0.00 | 0.00 | 0 | 610.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Call | | | 13.00000 | 8 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Put | | | 5,310.00000 | 5,678 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | | | 9.22600 | | 9.12400 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Call | | | 1,572.00000 | 1,362 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Put | | | 1,101.00000 | 1,273 | 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 |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-------------------------|---------------------|-------------------|
| R206 On 07/05/2009 Bond Future | | | 9.00500 | 8.89600 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Call | | 1,868.00000 | 1,657 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Put | | 1,491.00000 | 1,675 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | | | 9.33000 | 9.23700 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | 8.50 | Call | | 15.00000 | 7 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | 8.50 | Put | | 4,781.00000 | 5,351 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | | | 9.21500 | 9.11800 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Call | | 1,682.00000 | 1,334 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Put | | 864.00000 | 1,118 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | | | 9.09400 | 8.99400 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Call | | 1,580.00000 | 1,279 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Put | | 1,542.00000 | 1,862 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | | | 8.87400 | 8.78200 | | 0.00 | 0.00 | 0 | 6,890.00 |
| 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 | | 9,151.00000 | 9,886 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | | | 8.78900 | 8.69600 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Call | | 2,684.00000 | 2,092 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Put | | 266.00000 | 428 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | | | 8.69900 | 8.60400 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Call | | 3,450.00000 | 2,813 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Put | | 277.00000 | 423 | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 265.52700 | 266.49700 | | 0.00 | 0.00 | 0 | 300.00 |
| TRT1 On 05/02/2009 Index Future | | | 273.56400 | 274.56300 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 07/05/2009 Index Future | | | 281.79500 | 282.82200 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/09/2008 Currency Future | | | 6.90090 | 6.81600 | | 0.00 | 0.00 | 0 | 2,203.00 |
| ZAAD On 12/12/2008 Currency Future | | | 6.98940 | 6.90410 | | 0.00 | 1,915,095.60 | 274 | 4,959.00 |
| ZAAD On 16/03/2009 Currency Future | | | 7.08140 | 6.99210 | | 0.00 | 0.00 | 0 | 10.00 |
| Total for Derivatives: | | | | | | | 2,559,533,494.04 | 45,818 | 366,649.00 |
| Grand Total: | | | | | | | 2,559,533,494.04 | 45,818 | 366,649.00 |