

# Daily MTM Report

Daily summary for 21/08/2008

| Contract Details        | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|-------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| <b><u>i-Bonds</u></b>   |        |              |          |       |                 |                      |            |       |                     |                  |
| R153 On 31/08/2010 Bond |        |              | 9.87000  |       | 9.79000         |                      |            | 0.00  | 0                   | 0.00             |
| R157 On 15/09/2015 Bond |        |              | 9.23000  |       | 9.15000         |                      |            | 0.00  | 0                   | 0.00             |
| R186 On 21/12/2026 Bond |        |              | 8.98500  |       | 8.90000         |                      |            | 0.00  | 0                   | 0.00             |
| R196 On 28/02/2009 Bond |        |              | 11.86900 |       | 11.86600        |                      |            | 0.00  | 0                   | 0.00             |
| R201 On 21/12/2014 Bond |        |              | 9.32000  |       | 9.24000         |                      |            | 0.00  | 0                   | 0.00             |
| R203 On 15/09/2017 Bond |        |              | 9.22000  |       | 9.14000         |                      |            | 0.00  | 0                   | 0.00             |
| R204 On 21/12/2018 Bond |        |              | 9.19000  |       | 9.11000         |                      |            | 0.00  | 0                   | 0.00             |
| R206 On 15/01/2014 Bond |        |              | 9.33500  |       | 9.25000         |                      |            | 0.00  | 0                   | 0.00             |
| R207 On 15/01/2020 Bond |        |              | 9.17000  |       | 9.09000         |                      |            | 0.00  | 0                   | 0.00             |
| R209 On 31/03/2036 Bond |        |              | 8.67000  |       | 8.58500         |                      |            | 0.00  | 0                   | 0.00             |

| Contract Details          | Strike | Call/<br>Put | MTM | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value       | Contracts<br>Traded | Open<br>Interest |
|---------------------------|--------|--------------|-----|-------|-----------------|----------------------|------------|-------------|---------------------|------------------|
| <b>Total for j-Bonds:</b> |        |              |     |       |                 |                      |            | <b>0.00</b> | <b>0</b>            | <b>0.00</b>      |

## Derivatives

|                                      |        |      |           |  |              |        |      |               |       |            |
|--------------------------------------|--------|------|-----------|--|--------------|--------|------|---------------|-------|------------|
| \$ / R On 15/09/2008 Currency Future |        |      | 7.73580   |  | 7.80800      |        | 0.00 | 13,738,780.80 | 1,776 | 127,954.00 |
| \$ / R On 12/12/2008 Currency Future |        |      | 7.91710   |  | 7.99030      |        | 0.00 | 1,583,420.00  | 200   | 115,786.00 |
| \$ / R On 16/03/2009 Currency Future |        |      | 8.09120   |  | 8.16500      |        | 0.00 | 5,178,368.00  | 640   | 11,662.00  |
| £ / R On 15/09/2008 Currency Future  |        |      | 14.50370  |  | 14.50020     |        | 0.00 | 58,014.80     | 4     | 1,831.00   |
| £ / R On 12/12/2008 Currency Future  |        |      | 14.74410  |  | 14.73810     |        | 0.00 | 294,882.00    | 20    | 4,578.00   |
| £ / R On 16/03/2009 Currency Future  |        |      | 14.97840  |  | 14.97220     |        | 0.00 | 44,935.20     | 3     | 9,771.00   |
| € / R On 15/09/2008 Currency Future  |        |      | 11.50350  |  | 11.49290     |        | 0.00 | 460,140.00    | 40    | 14,199.00  |
| € / R On 12/12/2008 Currency Future  |        |      | 11.71370  |  | 11.70120     |        | 0.00 | 409,979.50    | 35    | 18,762.00  |
| € / R On 16/03/2009 Currency Future  |        |      | 11.91610  |  | 11.90350     |        | 0.00 | 0.00          | 0     | 4,098.00   |
| ALBI On 06/11/2008 Index Future      |        |      | 269.67300 |  | 270.73200    |        | 0.00 | 0.00          | 0     | 622.00     |
| ALBI On 06/11/2008 Index Future      | 265.00 | Call |           |  | 63,249.00000 | 54,628 | 0.00 | 0.00          | 0     | 0.00       |
| ALBI On 06/11/2008 Index Future      | 265.00 | Put  |           |  | 5,929.00000  | 7,898  | 0.00 | 0.00          | 0     | 0.00       |
| ALBI On 05/02/2009 Index Future      |        |      | 277.77700 |  | 278.86800    |        | 0.00 | 0.00          | 0     | 0.00       |
| ALBI On 07/05/2009 Index Future      |        |      | 285.88700 |  | 287.02200    |        | 0.00 | 0.00          | 0     | 0.00       |
| CRD1 On 06/11/2008 Index Future      |        |      | 115.22800 |  | 115.56500    |        | 0.00 | 0.00          | 0     | 6.00       |
| CRD1 On 05/02/2009 Index Future      |        |      | 118.69100 |  | 119.03800    |        | 0.00 | 0.00          | 0     | 0.00       |
| CRD1 On 07/05/2009 Index Future      |        |      | 122.16200 |  | 122.51900    |        | 0.00 | 0.00          | 0     | 0.00       |
| GOVI On 06/11/2008 jGovi             |        |      | 272.09400 |  | 273.10950    |        | 0.00 | 0.00          | 0     | 97.00      |
| GOVI On 06/11/2008 jGovi             | 274.00 | Call |           |  | 21,021.00000 | 16,632 | 0.00 | 0.00          | 0     | 0.00       |
| GOVI On 06/11/2008 jGovi             | 274.00 | Put  |           |  | 29,926.00000 | 35,692 | 0.00 | 0.00          | 0     | 0.00       |
| GOVI On 05/02/2009 jGovi             |        |      | 280.27100 |  | 281.31650    |        | 0.00 | 0.00          | 0     | 609.00     |
| GOVI On 07/05/2009 jGovi             |        |      | 288.46800 |  | 289.54300    |        | 0.00 | 0.00          | 0     | 0.00       |
| ILBI On 06/11/2008 Index Future      |        |      | 333.23200 |  | 333.23200    |        | 0.00 | 0.00          | 0     | 1.00       |
| ILBI On 05/02/2009 Index Future      |        |      | 342.83100 |  | 342.83100    |        | 0.00 | 0.00          | 0     | 0.00       |
| ILBI On 07/05/2009 Index Future      |        |      | 351.78900 |  | 353.31200    |        | 0.00 | 0.00          | 0     | 0.00       |
| J153 On 31/08/2010 jSwap             |        |      | 11.24300  |  | 11.16100     |        | 0.00 | 0.00          | 0     | 0.00       |
| J157 On 15/09/2015 jSwap             |        |      | 10.11000  |  | 10.04100     |        | 0.00 | 0.00          | 0     | 0.00       |

| Contract Details                | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| J186 On 21/12/2026 jSwap        |        |              | 9.22600   |       | 9.14400         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J201 On 22/12/2014 jSwap        |        |              | 10.11200  |       | 10.03900        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J203 On 15/09/2017 jSwap        |        |              | 9.94000   |       | 9.88100         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J204 On 21/12/2018 jSwap        |        |              | 9.78200   |       | 9.71900         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| J207 On 15/01/2020 jSwap        |        |              | 9.68000   |       | 9.61400         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JBAR On 21/12/2005 jBar         |        |              | 12.07500  |       | 12.07500        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 06/11/2008 jFra         |        |              | 11.99900  |       | 11.97400        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 06/11/2008 jFra         |        |              | 11.99900  |       | 0.00000         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 05/02/2009 jFra         |        |              | 11.66900  |       | 11.59200        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 05/02/2009 jFra         |        |              | 11.66900  |       | 0.00000         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 07/05/2009 jFra         |        |              | 11.04700  |       | 10.95800        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 07/05/2009 jFra         |        |              | 11.04700  |       | 0.00000         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 06/08/2009 jFra         |        |              | 10.58000  |       | 10.43400        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JFRA On 05/11/2009 jFra         |        |              | 10.12600  |       | 9.98400         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN02 On 06/11/2008 jNote        |        |              | 10.60800  |       | 10.49700        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN02 On 05/02/2009 jNote        |        |              | 10.27900  |       | 10.15800        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN02 On 07/05/2009 jNote        |        |              | 9.98800   |       | 9.87000         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN05 On 07/11/2008 jNote        |        |              | 9.65100   |       | 9.55300         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN05 On 05/02/2009 jNote        |        |              | 9.74200   |       | 9.66800         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN05 On 07/05/2009 jNote        |        |              | 9.59900   |       | 9.52700         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN10 On 07/11/2008 jNote        |        |              | 9.33800   |       | 9.25100         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN10 On 05/02/2009 jNote        |        |              | 9.40700   |       | 9.34300         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JN10 On 07/05/2009 jNote        |        |              | 9.30100   |       | 9.23800         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JROD On 29/08/2008 jRod         |        |              | 11.71200  |       | 11.71200        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JROD On 30/09/2008 jRod         |        |              | 11.84600  |       | 11.84800        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JROD On 31/10/2008 jRod         |        |              | 11.96200  |       | 11.96600        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JROD On 28/11/2008 jRod         |        |              | 11.91100  |       | 11.91400        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| JROD On 31/12/2008 jRod         |        |              | 12.05900  |       | 12.06400        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| OTH1 On 06/11/2008 Index Future |        |              | 257.32000 |       | 258.56400       |                      | 0.00       | 0.00  | 0                   | 9.00             |
| OTH1 On 05/02/2009 Index Future |        |              | 265.05300 |       | 266.33400       |                      | 0.00       | 0.00  | 0                   | 0.00             |

| Contract Details                | Strike | Call/<br>Put | MTM       | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value          | Contracts<br>Traded | Open<br>Interest |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|----------------|---------------------|------------------|
| OTH1 On 07/05/2009 Index Future |        |              | 272.80500 |       | 274.12200       |                      | 0.00       | 0.00           | 0                   | 0.00             |
| R153 On 06/11/2008 Bond Future  |        |              | 9.61800   |       | 9.52400         |                      | 3.00       | 360,794,983.00 | 3,340               | 8,980.00         |
| R153 On 06/11/2008 Bond Future  | 9.25   | Call         |           |       | 397.00000       | 336                  | 3.00       | 0.00           | 0                   | 0.00             |
| R153 On 06/11/2008 Bond Future  | 9.25   | Put          |           |       | 859.00000       | 957                  | 3.00       | 0.00           | 0                   | 0.00             |
| R153 On 05/02/2009 Bond Future  |        |              | 9.23000   |       | 9.12000         |                      | 3.00       | 0.00           | 0                   | 3.00             |
| R153 On 05/02/2009 Bond Future  | 10.00  | Call         |           |       | 1,684.00000     | 1,568                | 3.00       | 0.00           | 0                   | 0.00             |
| R153 On 05/02/2009 Bond Future  | 10.00  | Put          |           |       | 402.00000       | 447                  | 3.00       | 0.00           | 0                   | 0.00             |
| R153 On 07/05/2009 Bond Future  |        |              | 8.72200   |       | 8.59000         |                      | 0.00       | 0.00           | 0                   | 0.00             |
| R153 On 07/05/2009 Bond Future  | 9.25   | Call         |           |       | 2,251.00000     | 2,153                | 0.00       | 0.00           | 0                   | 0.00             |
| R153 On 07/05/2009 Bond Future  | 9.25   | Put          |           |       | 1,426.00000     | 1,494                | 0.00       | 0.00           | 0                   | 0.00             |
| R157 On 06/11/2008 Bond Future  |        |              | 9.13000   |       | 9.04500         |                      | 8.80       | 1,239,734.10   | 10                  | 5,908.00         |
| R157 On 06/11/2008 Bond Future  | 8.75   | Call         |           |       | 1,282.00000     | 1,096                | 8.75       | 0.00           | 0                   | 700.00           |
| R157 On 06/11/2008 Bond Future  | 8.75   | Put          |           |       | 2,990.00000     | 3,290                | 8.75       | 0.00           | 0                   | 0.00             |
| R157 On 06/11/2008 Bond Future  | 9.50   | Call         |           |       | 3,564.00000     | 3,219                | 8.90       | 0.00           | 0                   | 500.00           |
| R157 On 06/11/2008 Bond Future  | 9.50   | Put          |           |       | 990.00000       | 1,131                | 8.90       | 0.00           | 0                   | 1,000.00         |
| R157 On 06/11/2008 Bond Future  | 10.25  | Call         |           |       | 6,900.00000     | 6,457                | 9.20       | 0.00           | 0                   | 0.00             |
| R157 On 06/11/2008 Bond Future  | 10.25  | Put          |           |       | 238.00000       | 281                  | 9.20       | 0.00           | 0                   | 300.00           |
| R157 On 05/02/2009 Bond Future  |        |              | 8.99900   |       | 8.91000         |                      | 8.80       | 0.00           | 0                   | 5,094.00         |
| R157 On 05/02/2009 Bond Future  | 8.75   | Call         |           |       | 2,622.00000     | 2,388                | 8.75       | 0.00           | 0                   | 600.00           |
| R157 On 05/02/2009 Bond Future  | 8.75   | Put          |           |       | 3,523.00000     | 3,786                | 8.75       | 0.00           | 0                   | 0.00             |
| R157 On 05/02/2009 Bond Future  | 9.25   | Call         |           |       | 4,088.00000     | 3,782                | 8.85       | 0.00           | 0                   | 0.00             |
| R157 On 05/02/2009 Bond Future  | 9.25   | Put          |           |       | 2,201.00000     | 2,393                | 8.85       | 0.00           | 0                   | 0.00             |
| R157 On 05/02/2009 Bond Future  | 10.00  | Call         |           |       | 6,905.00000     | 6,511                | 9.10       | 0.00           | 0                   | 0.00             |
| R157 On 05/02/2009 Bond Future  | 10.00  | Put          |           |       | 991.00000       | 1,095                | 9.10       | 0.00           | 0                   | 600.00           |
| R157 On 05/02/2009 Bond Future  | 9.50   | Call         |           |       | 4,948.00000     | 4,610                | 8.90       | 0.00           | 0                   | 600.00           |
| R157 On 05/02/2009 Bond Future  | 9.50   | Put          |           |       | 1,699.00000     | 1,858                | 8.90       | 0.00           | 0                   | 0.00             |
| R157 On 07/05/2009 Bond Future  |        |              | 8.85900   |       | 8.76500         |                      | 8.70       | 0.00           | 0                   | 0.00             |
| R157 On 07/05/2009 Bond Future  | 9.00   | Call         |           |       | 4,309.00000     | 4,016                | 8.70       | 0.00           | 0                   | 0.00             |
| R157 On 07/05/2009 Bond Future  | 9.00   | Put          |           |       | 3,032.00000     | 3,251                | 8.70       | 0.00           | 0                   | 0.00             |
| R186 On 06/11/2008 Bond Future  |        |              | 8.90300   |       | 8.82000         |                      | 0.00       | 0.00           | 0                   | 4,905.00         |
| R186 On 06/11/2008 Bond Future  | 8.50   | Call         |           |       | 167.00000       | 85                   | 0.00       | 0.00           | 0                   | 0.00             |
| R186 On 06/11/2008 Bond Future  | 8.50   | Put          |           |       | 3,429.00000     | 4,171                | 0.00       | 0.00           | 0                   | 0.00             |
| R186 On 05/02/2009 Bond Future  |        |              | 8.80400   |       | 8.72000         |                      | 0.00       | 0.00           | 0                   | 2,500.00         |
| R186 On 05/02/2009 Bond Future  | 9.25   | Call         |           |       | 5,315.00000     | 4,566                | 0.00       | 0.00           | 0                   | 0.00             |
| R186 On 05/02/2009 Bond Future  | 9.25   | Put          |           |       | 172.00000       | 262                  | 0.00       | 0.00           | 0                   | 0.00             |
| R186 On 07/05/2009 Bond Future  |        |              | 8.70900   |       | 8.62200         |                      | 0.00       | 0.00           | 0                   | 0.00             |
| R186 On 07/05/2009 Bond Future  | 9.00   | Call         |           |       | 4,395.00000     | 3,736                | 0.00       | 0.00           | 0                   | 0.00             |
| R186 On 07/05/2009 Bond Future  | 9.00   | Put          |           |       | 669.00000       | 883                  | 0.00       | 0.00           | 0                   | 0.00             |
| R196 On 06/11/2008 Bond Future  |        |              | 11.60100  |       | 11.59200        |                      | 0.00       | 0.00           | 0                   | 0.00             |
| R196 On 06/11/2008 Bond Future  | 8.75   | Call         |           |       | 579.00000       | 572                  | 0.00       | 0.00           | 0                   | 0.00             |

| Contract Details               | Strike | Call/<br>Put | MTM      | Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value | Contracts<br>Traded | Open<br>Interest |
|--------------------------------|--------|--------------|----------|-------|-----------------|----------------------|------------|-------|---------------------|------------------|
| R196 On 06/11/2008 Bond Future | 8.75   | Put          |          |       | 1,418.00000     | 1,414                | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 05/02/2009 Bond Future |        |              | 10.99000 |       | 10.97300        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 05/02/2009 Bond Future | 10.75  | Call         |          |       | 1,412.00000     | 1,407                | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 05/02/2009 Bond Future | 10.75  | Put          |          |       | 1,423.00000     | 1,419                | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 07/05/2009 Bond Future |        |              | 11.03500 |       | 10.95500        |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 07/05/2009 Bond Future | 11.00  | Call         |          |       | 1,718.00000     | 1,702                | 0.00       | 0.00  | 0                   | 0.00             |
| R196 On 07/05/2009 Bond Future | 11.00  | Put          |          |       | 1,704.00000     | 1,713                | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 06/11/2008 Bond Future |        |              | 9.20300  |       | 9.11800         |                      | 0.00       | 0.00  | 0                   | 1,000.00         |
| R201 On 06/11/2008 Bond Future | 8.75   | Call         |          |       | 330.00000       | 242                  | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 06/11/2008 Bond Future | 8.75   | Put          |          |       | 2,026.00000     | 2,325                | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 05/02/2009 Bond Future |        |              | 9.05900  |       | 8.97000         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 05/02/2009 Bond Future | 9.25   | Call         |          |       | 2,060.00000     | 1,808                | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 05/02/2009 Bond Future | 9.25   | Put          |          |       | 822.00000       | 966                  | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 07/05/2009 Bond Future |        |              | 8.91400  |       | 8.82000         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 07/05/2009 Bond Future | 9.25   | Call         |          |       | 2,799.00000     | 2,528                | 0.00       | 0.00  | 0                   | 0.00             |
| R201 On 07/05/2009 Bond Future | 9.25   | Put          |          |       | 952.00000       | 1,089                | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 06/11/2008 Bond Future |        |              | 9.12200  |       | 9.03800         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 06/11/2008 Bond Future | 8.50   | Call         |          |       | 81.00000        | 48                   | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 06/11/2008 Bond Future | 8.50   | Put          |          |       | 3,279.00000     | 3,732                | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 05/02/2009 Bond Future |        |              | 8.99200  |       | 8.90500         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 05/02/2009 Bond Future | 9.25   | Call         |          |       | 2,542.00000     | 2,188                | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 05/02/2009 Bond Future | 9.25   | Put          |          |       | 578.00000       | 724                  | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 07/05/2009 Bond Future |        |              | 8.86000  |       | 8.76900         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 07/05/2009 Bond Future | 9.00   | Call         |          |       | 2,380.00000     | 2,061                | 0.00       | 0.00  | 0                   | 0.00             |
| R203 On 07/05/2009 Bond Future | 9.00   | Put          |          |       | 1,071.00000     | 1,270                | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 06/11/2008 Bond Future |        |              | 9.09700  |       | 9.01400         |                      | 0.00       | 0.00  | 0                   | 3,126.00         |
| R204 On 06/11/2008 Bond Future | 8.50   | Call         |          |       | 74.00000        | 42                   | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 06/11/2008 Bond Future | 8.50   | Put          |          |       | 3,364.00000     | 3,849                | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 05/02/2009 Bond Future |        |              | 8.97600  |       | 8.89000         |                      | 0.00       | 0.00  | 0                   | 9.00             |
| R204 On 05/02/2009 Bond Future | 9.25   | Call         |          |       | 2,675.00000     | 2,281                | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 05/02/2009 Bond Future | 9.25   | Put          |          |       | 467.00000       | 606                  | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 07/05/2009 Bond Future |        |              | 8.85700  |       | 8.76700         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 07/05/2009 Bond Future | 9.00   | Call         |          |       | 2,454.00000     | 2,107                | 0.00       | 0.00  | 0                   | 0.00             |
| R204 On 07/05/2009 Bond Future | 9.00   | Put          |          |       | 1,024.00000     | 1,233                | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 06/11/2008 Bond Future |        |              | 9.18700  |       | 9.10100         |                      | 0.00       | 0.00  | 0                   | 610.00           |
| R206 On 06/11/2008 Bond Future | 8.00   | Call         |          |       | 22.00000        | 14                   | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 06/11/2008 Bond Future | 8.00   | Put          |          |       | 4,433.00000     | 4,759                | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 05/02/2009 Bond Future |        |              | 8.98900  |       | 8.89800         |                      | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 05/02/2009 Bond Future | 9.25   | Call         |          |       | 2,049.00000     | 1,823                | 0.00       | 0.00  | 0                   | 0.00             |
| R206 On 05/02/2009 Bond Future | 9.25   | Put          |          |       | 727.00000       | 845                  | 0.00       | 0.00  | 0                   | 0.00             |

| Contract Details                   | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Value                 | Contracts<br>Traded | Open<br>Interest  |
|------------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-----------------------|---------------------|-------------------|
| R206 On 07/05/2009 Bond Future     |        |              | 8.79300   | 8.69700         |                      | 0.00       | 0.00                  | 0                   | 0.00              |
| R206 On 07/05/2009 Bond Future     | 9.00   | Call         |           | 2,250.00000     | 2,037                | 0.00       | 0.00                  | 0                   | 0.00              |
| R206 On 07/05/2009 Bond Future     | 9.00   | Put          |           | 1,145.00000     | 1,283                | 0.00       | 0.00                  | 0                   | 0.00              |
| R207 On 06/11/2008 Bond Future     |        |              | 9.08300   | 9.00000         |                      | 0.00       | 0.00                  | 0                   | 0.00              |
| R207 On 06/11/2008 Bond Future     | 8.50   | Call         |           | 56.00000        | 29                   | 0.00       | 0.00                  | 0                   | 0.00              |
| R207 On 06/11/2008 Bond Future     | 8.50   | Put          |           | 3,327.00000     | 3,828                | 0.00       | 0.00                  | 0                   | 0.00              |
| R207 On 05/02/2009 Bond Future     |        |              | 8.96900   | 8.88300         |                      | 0.00       | 0.00                  | 0                   | 0.00              |
| R207 On 05/02/2009 Bond Future     | 9.25   | Call         |           | 2,682.00000     | 2,266                | 0.00       | 0.00                  | 0                   | 0.00              |
| R207 On 05/02/2009 Bond Future     | 9.25   | Put          |           | 381.00000       | 511                  | 0.00       | 0.00                  | 0                   | 0.00              |
| R207 On 07/05/2009 Bond Future     |        |              | 8.86200   | 8.77400         |                      | 0.00       | 0.00                  | 0                   | 0.00              |
| R207 On 07/05/2009 Bond Future     | 9.00   | Call         |           | 2,351.00000     | 1,999                | 0.00       | 0.00                  | 0                   | 0.00              |
| R207 On 07/05/2009 Bond Future     | 9.00   | Put          |           | 927.00000       | 1,133                | 0.00       | 0.00                  | 0                   | 0.00              |
| R209 On 06/11/2008 Bond Future     |        |              | 8.59500   | 8.51300         |                      | 0.00       | 44,166,559.20         | 580                 | 6,630.00          |
| 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          |           | 6,931.00000     | 7,619                | 0.00       | 0.00                  | 0                   | 0.00              |
| R209 On 05/02/2009 Bond Future     |        |              | 8.51200   | 8.42800         |                      | 0.00       | 0.00                  | 0                   | 0.00              |
| R209 On 05/02/2009 Bond Future     | 9.00   | Call         |           | 4,701.00000     | 4,019                | 0.00       | 0.00                  | 0                   | 0.00              |
| R209 On 05/02/2009 Bond Future     | 9.00   | Put          |           | 39.00000        | 72                   | 0.00       | 0.00                  | 0                   | 0.00              |
| R209 On 07/05/2009 Bond Future     |        |              | 8.43100   | 8.34700         |                      | 0.00       | 0.00                  | 0                   | 0.00              |
| R209 On 07/05/2009 Bond Future     | 9.00   | Call         |           | 5,418.00000     | 4,733                | 0.00       | 0.00                  | 0                   | 0.00              |
| R209 On 07/05/2009 Bond Future     | 9.00   | Put          |           | 62.00000        | 102                  | 0.00       | 0.00                  | 0                   | 0.00              |
| TRT1 On 06/11/2008 Index Future    |        |              | 268.51300 | 269.52200       |                      | 0.00       | 0.00                  | 0                   | 300.00            |
| TRT1 On 05/02/2009 Index Future    |        |              | 276.58300 | 277.62100       |                      | 0.00       | 0.00                  | 0                   | 0.00              |
| TRT1 On 07/05/2009 Index Future    |        |              | 284.67200 | 285.73900       |                      | 0.00       | 0.00                  | 0                   | 0.00              |
| ZAAD On 15/09/2008 Currency Future |        |              | 6.78560   | 6.77850         |                      | 0.00       | 0.00                  | 0                   | 2,241.00          |
| ZAAD On 12/12/2008 Currency Future |        |              | 6.86800   | 6.85910         |                      | 0.00       | 721,140.00            | 105                 | 5,318.00          |
| ZAAD On 16/03/2009 Currency Future |        |              | 6.95300   | 6.94340         |                      | 0.00       | 347,650.00            | 50                  | 310.00            |
| <b>Total for Derivatives:</b>      |        |              |           |                 |                      |            | <b>429,038,586.60</b> | <b>6,803</b>        | <b>361,219.00</b> |
| <b>Grand Total:</b>                |        |              |           |                 |                      |            | <b>429,038,586.60</b> | <b>6,803</b>        | <b>361,219.00</b> |