

Daily MTM Report

Daily summary for 22/08/2008

| 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 | | | 9.89000 | 9.87000 | | | 0.00 | 0 | 0.00 |
| R157 On 15/09/2015 Bond | | | 9.26000 | 9.23000 | | | 0.00 | 0 | 0.00 |
| R186 On 21/12/2026 Bond | | | 9.02000 | 8.98500 | | | 0.00 | 0 | 0.00 |
| R196 On 28/02/2009 Bond | | | 11.82500 | 11.86900 | | | 0.00 | 0 | 0.00 |
| R201 On 21/12/2014 Bond | | | 9.34500 | 9.32000 | | | 0.00 | 0 | 0.00 |
| R203 On 15/09/2017 Bond | | | 9.24500 | 9.22000 | | | 0.00 | 0 | 0.00 |
| R204 On 21/12/2018 Bond | | | 9.21500 | 9.19000 | | | 0.00 | 0 | 0.00 |
| R206 On 15/01/2014 Bond | | | 9.36000 | 9.33500 | | | 0.00 | 0 | 0.00 |
| R207 On 15/01/2020 Bond | | | 9.19500 | 9.17000 | | | 0.00 | 0 | 0.00 |
| R209 On 31/03/2036 Bond | | | 8.70000 | 8.67000 | | | 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 | | | 7.69560 | | 7.73580 | | 0.00 | 19,662,258.00 | 2,555 | 129,552.00 |
| \$ / R On 12/12/2008 Currency Future | | | 7.87580 | | 7.91710 | | 0.00 | 44,569,152.20 | 5,659 | 121,234.00 |
| \$ / R On 16/03/2009 Currency Future | | | 8.04930 | | 8.09120 | | 0.00 | 160,986.00 | 20 | 11,657.00 |
| £ / R On 15/09/2008 Currency Future | | | 14.28560 | | 14.50370 | | 0.00 | 14,285.60 | 1 | 1,832.00 |
| £ / R On 12/12/2008 Currency Future | | | 14.52270 | | 14.74410 | | 0.00 | 4,937,718.00 | 340 | 4,918.00 |
| £ / R On 16/03/2009 Currency Future | | | 14.75580 | | 14.97840 | | 0.00 | 0.00 | 0 | 9,771.00 |
| € / R On 15/09/2008 Currency Future | | | 11.38890 | | 11.50350 | | 0.00 | 11,388,900.00 | 1,000 | 13,199.00 |
| € / R On 12/12/2008 Currency Future | | | 11.59720 | | 11.71370 | | 0.00 | 347,916.00 | 30 | 18,792.00 |
| € / R On 16/03/2009 Currency Future | | | 11.79940 | | 11.91610 | | 0.00 | 0.00 | 0 | 4,098.00 |
| ALBI On 06/11/2008 Index Future | | | 269.22200 | | 269.67300 | | 0.00 | 0.00 | 0 | 622.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 54,628.00000 | 51,034 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 7,898.00000 | 8,814 | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 05/02/2009 Index Future | | | 277.31300 | | 277.77700 | | 0.00 | 0.00 | 0 | 0.00 |
| ALBI On 07/05/2009 Index Future | | | 285.86600 | | 285.88700 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 114.60000 | | 115.22800 | | 0.00 | 0.00 | 0 | 6.00 |
| CRD1 On 05/02/2009 Index Future | | | 118.04400 | | 118.69100 | | 0.00 | 0.00 | 0 | 0.00 |
| CRD1 On 07/05/2009 Index Future | | | 121.49800 | | 122.16200 | | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 271.68750 | | 272.09400 | | 0.00 | 0.00 | 0 | 97.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | | 16,632.00000 | 14,965 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | | 35,692.00000 | 38,090 | 0.00 | 0.00 | 0 | 0.00 |
| GOVI On 05/02/2009 jGovi | | | 279.85250 | | 280.27100 | | 0.00 | 0.00 | 0 | 609.00 |
| GOVI On 07/05/2009 jGovi | | | 288.03950 | | 288.46800 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 06/11/2008 Index Future | | | 331.92300 | | 333.23200 | | 0.00 | 0.00 | 0 | 1.00 |
| ILBI On 05/02/2009 Index Future | | | 341.49300 | | 342.83100 | | 0.00 | 0.00 | 0 | 0.00 |
| ILBI On 07/05/2009 Index Future | | | 351.83000 | | 351.78900 | | 0.00 | 0.00 | 0 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 11.26200 | | 11.24300 | | 0.00 | 0.00 | 0 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 10.11100 | | 10.11000 | | 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 | | | 9.20700 | | 9.22600 | | 0.00 | 0.00 | 0 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 10.11600 | | 10.11200 | | 0.00 | 0.00 | 0 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 9.94700 | | 9.94000 | | 0.00 | 0.00 | 0 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.79200 | | 9.78200 | | 0.00 | 0.00 | 0 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.68800 | | 9.68000 | | 0.00 | 0.00 | 0 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 12.08300 | | 12.07500 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.01100 | | 11.99900 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 12.01100 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 11.68900 | | 11.66900 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 11.68900 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 11.08200 | | 11.04700 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 11.08200 | | 0.00000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 10.61200 | | 10.58000 | | 0.00 | 0.00 | 0 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 10.16200 | | 10.12600 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 06/11/2008 jNote | | | 10.63000 | | 10.60800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 05/02/2009 jNote | | | 10.29800 | | 10.27900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN02 On 07/05/2009 jNote | | | 10.00000 | | 9.98800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/11/2008 jNote | | | 9.68400 | | 9.65100 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 05/02/2009 jNote | | | 9.75100 | | 9.74200 | | 0.00 | 0.00 | 0 | 0.00 |
| JN05 On 07/05/2009 jNote | | | 9.60800 | | 9.59900 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/11/2008 jNote | | | 9.36400 | | 9.33800 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 05/02/2009 jNote | | | 9.41800 | | 9.40700 | | 0.00 | 0.00 | 0 | 0.00 |
| JN10 On 07/05/2009 jNote | | | 9.31300 | | 9.30100 | | 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 | | | 11.84300 | | 11.84600 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/10/2008 jRod | | | 11.95700 | | 11.96200 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 28/11/2008 jRod | | | 11.90700 | | 11.91100 | | 0.00 | 0.00 | 0 | 0.00 |
| JROD On 31/12/2008 jRod | | | 12.05600 | | 12.05900 | | 0.00 | 0.00 | 0 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 256.66600 | | 257.32000 | | 0.00 | 0.00 | 0 | 9.00 |
| OTH1 On 05/02/2009 Index Future | | | 264.38000 | | 265.05300 | | 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 | | | 272.11400 | | 272.80500 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | | | 9.64400 | | 9.61800 | | 3.00 | 0.00 | 0 | 8,980.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Call | | | 336.00000 | 318 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 06/11/2008 Bond Future | 9.25 | Put | | | 957.00000 | 982 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | | | 9.26000 | | 9.23000 | | 3.00 | 0.00 | 0 | 3.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Call | | | 1,568.00000 | 1,535 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 05/02/2009 Bond Future | 10.00 | Put | | | 447.00000 | 458 | 3.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | | | 8.75800 | | 8.72200 | | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Call | | | 2,153.00000 | 2,124 | 0.00 | 0.00 | 0 | 0.00 |
| R153 On 07/05/2009 Bond Future | 9.25 | Put | | | 1,494.00000 | 1,510 | 0.00 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | | | 9.16200 | | 9.13000 | | 8.80 | 0.00 | 0 | 5,908.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Call | | | 3,219.00000 | 3,086 | 8.90 | 0.00 | 0 | 500.00 |
| R157 On 06/11/2008 Bond Future | 9.50 | Put | | | 1,131.00000 | 1,181 | 8.90 | 0.00 | 0 | 1,000.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Call | | | 1,096.00000 | 1,024 | 8.75 | 0.00 | 0 | 700.00 |
| R157 On 06/11/2008 Bond Future | 8.75 | Put | | | 3,290.00000 | 3,400 | 8.75 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | 10.25 | Call | | | 6,457.00000 | 6,289 | 9.20 | 0.00 | 0 | 0.00 |
| R157 On 06/11/2008 Bond Future | 10.25 | Put | | | 281.00000 | 295 | 9.20 | 0.00 | 0 | 300.00 |
| R157 On 05/02/2009 Bond Future | | | 9.03400 | | 8.99900 | | 8.80 | 0.00 | 0 | 5,094.00 |
| R157 On 05/02/2009 Bond Future | 8.75 | Call | | | 2,388.00000 | 2,294 | 8.75 | 0.00 | 0 | 600.00 |
| R157 On 05/02/2009 Bond Future | 8.75 | Put | | | 3,786.00000 | 3,888 | 8.75 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Call | | | 3,782.00000 | 3,660 | 8.85 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 9.25 | Put | | | 2,393.00000 | 2,466 | 8.85 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 10.00 | Call | | | 6,511.00000 | 6,355 | 9.10 | 0.00 | 0 | 0.00 |
| R157 On 05/02/2009 Bond Future | 10.00 | Put | | | 1,095.00000 | 1,133 | 9.10 | 0.00 | 0 | 600.00 |
| R157 On 05/02/2009 Bond Future | 9.50 | Call | | | 4,610.00000 | 4,475 | 8.90 | 0.00 | 0 | 600.00 |
| R157 On 05/02/2009 Bond Future | 9.50 | Put | | | 1,858.00000 | 1,918 | 8.90 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | | | 8.89500 | | 8.85900 | | 8.70 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Call | | | 4,016.00000 | 3,902 | 8.70 | 0.00 | 0 | 0.00 |
| R157 On 07/05/2009 Bond Future | 9.00 | Put | | | 3,251.00000 | 3,334 | 8.70 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | | | 8.94500 | | 8.90300 | | 0.00 | 0.00 | 0 | 4,905.00 |
| R186 On 06/11/2008 Bond Future | 8.50 | Call | | | 85.00000 | 58 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 06/11/2008 Bond Future | 8.50 | Put | | | 4,171.00000 | 4,557 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | | | 8.84700 | | 8.80400 | | 0.00 | 0.00 | 0 | 2,500.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Call | | | 4,566.00000 | 4,198 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 05/02/2009 Bond Future | 9.25 | Put | | | 262.00000 | 319 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | | | 8.75300 | | 8.70900 | | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Call | | | 3,736.00000 | 3,422 | 0.00 | 0.00 | 0 | 0.00 |
| R186 On 07/05/2009 Bond Future | 9.00 | Put | | | 883.00000 | 1,008 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | | | 11.51900 | | 11.60100 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 06/11/2008 Bond Future | 8.75 | Call | | | 572.00000 | 575 | 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 | | | 1,414.00000 | 1,393 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | | | 10.87700 | | 10.99000 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Call | | | 1,407.00000 | 1,406 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 05/02/2009 Bond Future | 10.75 | Put | | | 1,419.00000 | 1,412 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | | | 11.04500 | | 11.03500 | | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Call | | | 1,702.00000 | 1,697 | 0.00 | 0.00 | 0 | 0.00 |
| R196 On 07/05/2009 Bond Future | 11.00 | Put | | | 1,713.00000 | 1,711 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | | | 9.23600 | | 9.20300 | | 0.00 | 0.00 | 0 | 1,000.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Call | | | 242.00000 | 211 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 06/11/2008 Bond Future | 8.75 | Put | | | 2,325.00000 | 2,443 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | | | 9.09400 | | 9.05900 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Call | | | 1,808.00000 | 1,712 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 05/02/2009 Bond Future | 9.25 | Put | | | 966.00000 | 1,024 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | | | 8.95000 | | 8.91400 | | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Call | | | 2,528.00000 | 2,427 | 0.00 | 0.00 | 0 | 0.00 |
| R201 On 07/05/2009 Bond Future | 9.25 | Put | | | 1,089.00000 | 1,143 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | | | 9.15500 | | 9.12200 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Call | | | 48.00000 | 37 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 06/11/2008 Bond Future | 8.50 | Put | | | 3,732.00000 | 3,912 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | | | 9.02600 | | 8.99200 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Call | | | 2,188.00000 | 2,055 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 05/02/2009 Bond Future | 9.25 | Put | | | 724.00000 | 785 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | | | 8.89500 | | 8.86000 | | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Call | | | 2,061.00000 | 1,944 | 0.00 | 0.00 | 0 | 0.00 |
| R203 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,270.00000 | 1,352 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | | | 9.12900 | | 9.09700 | | 0.00 | 0.00 | 0 | 3,126.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Call | | | 42.00000 | 32 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 06/11/2008 Bond Future | 8.50 | Put | | | 3,849.00000 | 4,038 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | | | 9.00900 | | 8.97600 | | 0.00 | 0.00 | 0 | 9.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Call | | | 2,281.00000 | 2,135 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 05/02/2009 Bond Future | 9.25 | Put | | | 606.00000 | 664 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | | | 8.89100 | | 8.85700 | | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Call | | | 2,107.00000 | 1,983 | 0.00 | 0.00 | 0 | 0.00 |
| R204 On 07/05/2009 Bond Future | 9.00 | Put | | | 1,233.00000 | 1,317 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | | | 9.22000 | | 9.18700 | | 0.00 | 0.00 | 0 | 610.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Call | | | 14.00000 | 11 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 06/11/2008 Bond Future | 8.00 | Put | | | 4,759.00000 | 4,884 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | | | 9.02400 | | 8.98900 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Call | | | 1,823.00000 | 1,738 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 05/02/2009 Bond Future | 9.25 | Put | | | 845.00000 | 892 | 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 | | | 8.83000 | 8.79300 | | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Call | | 2,037.00000 | 1,956 | 0.00 | 0.00 | 0 | 0.00 |
| R206 On 07/05/2009 Bond Future | 9.00 | Put | | 1,283.00000 | 1,338 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | | | 9.11500 | 9.08300 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | 8.50 | Call | | 29.00000 | 22 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 06/11/2008 Bond Future | 8.50 | Put | | 3,828.00000 | 4,023 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | | | 9.00200 | 8.96900 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Call | | 2,266.00000 | 2,114 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 05/02/2009 Bond Future | 9.25 | Put | | 511.00000 | 568 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | | | 8.89600 | 8.86200 | | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Call | | 1,999.00000 | 1,870 | 0.00 | 0.00 | 0 | 0.00 |
| R207 On 07/05/2009 Bond Future | 9.00 | Put | | 1,133.00000 | 1,219 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 06/11/2008 Bond Future | | | 8.64600 | 8.59500 | | 0.00 | 0.00 | 0 | 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 | | 7,619.00000 | 8,042 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | | | 8.56400 | 8.51200 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Call | | 4,019.00000 | 3,612 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 05/02/2009 Bond Future | 9.00 | Put | | 72.00000 | 103 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | | | 8.48400 | 8.43100 | | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Call | | 4,733.00000 | 4,316 | 0.00 | 0.00 | 0 | 0.00 |
| R209 On 07/05/2009 Bond Future | 9.00 | Put | | 102.00000 | 136 | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 268.09500 | 268.51300 | | 0.00 | 0.00 | 0 | 300.00 |
| TRT1 On 05/02/2009 Index Future | | | 276.15200 | 276.58300 | | 0.00 | 0.00 | 0 | 0.00 |
| TRT1 On 07/05/2009 Index Future | | | 284.23100 | 284.67200 | | 0.00 | 0.00 | 0 | 0.00 |
| ZAAD On 15/09/2008 Currency Future | | | 6.67350 | 6.78560 | | 0.00 | 0.00 | 0 | 2,241.00 |
| ZAAD On 12/12/2008 Currency Future | | | 6.75430 | 6.86800 | | 0.00 | 0.00 | 0 | 5,318.00 |
| ZAAD On 16/03/2009 Currency Future | | | 6.83900 | 6.95300 | | 0.00 | 0.00 | 0 | 310.00 |
| Total for Derivatives: | | | | | | | 81,081,215.80 | 9,605 | 367,631.00 |
| Grand Total: | | | | | | | 81,081,215.80 | 9,605 | 367,631.00 |