

Daily MTM Report

Daily summary for 29/06/2007

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>i-Bonds</u> | | | | | | | | |
| R153 On 31/08/2010 Bond | | | 9.08500 | 9.11000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.49000 | 8.51000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.24500 | 8.24500 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.45000 | 9.47500 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.56000 | 8.58000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.40000 | 8.42000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.39000 | 8.41000 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.56500 | 8.58000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.34000 | 8.36500 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.95000 | 7.95000 | | | 0.00 | 0.00 |

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

Derivatives

| | | | | | | | | | |
|--------------------------------------|--------|------|-----------|--|-------------|--------|------|-------|--------|
| \$ / R On 17/09/2007 Currency Future | | | 7.12220 | | 7.15800 | | 0.00 | 10.00 | 596.00 |
| \$ / R On 14/12/2007 Currency Future | | | 7.21140 | | 7.24800 | | 0.00 | 0.00 | 585.00 |
| \$ / R On 17/03/2008 Currency Future | | | 7.30230 | | 7.33970 | | 0.00 | 0.00 | 500.00 |
| ALBI On 02/08/2007 Index Future | | | 249.54600 | | 249.54600 | | 0.00 | 0.00 | 0.00 |
| ALBI On 02/08/2007 Index Future | 254.00 | Call | | | 2457.00000 | 2342 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/08/2007 Index Future | 254.00 | Put | | | 46997.00000 | 46882 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | | | 255.72800 | | 255.72800 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Call | | | 39300.00000 | 39185 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Put | | | 22020.00000 | 21905 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 262.79600 | | 262.79600 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | | 98710.00000 | 98648 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | | 10750.00000 | 10688 | 0.00 | 0.00 | 0.00 |
| CRD1 On 02/08/2007 Index Future | | | 107.41200 | | 107.32400 | | 0.00 | 0.00 | 10.00 |
| GOVI On 02/08/2007 jGovi | | | 250.67600 | | 250.45950 | | 3.89 | 96.00 | 70.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | | 99598.00000 | 101762 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Put | | | 3.00000 | 2 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | | | 256.40550 | | 256.18450 | | 3.89 | 0.00 | 118.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Call | | | 1825.00000 | 1955 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Put | | | 89980.00000 | 87900 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | | | 262.81700 | | 262.59000 | | 3.89 | 0.00 | 30.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | | 21449.00000 | 22273 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | | 45549.00000 | 44103 | 3.89 | 0.00 | 0.00 |
| ILBI On 02/08/2007 Index Future | | | 278.33300 | | 278.33300 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.90900 | | 9.95700 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.44200 | | 9.49900 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.69600 | | 8.76700 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.51800 | | 9.58000 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| J203 On 15/09/2017 jSwap | | | 9.28200 | 9.34600 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.18400 | 9.25200 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.11600 | 9.18200 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 9.77500 | 9.75800 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 9.92300 | 9.92500 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 5900.00000 | 5895 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 0.00000 | 0 | 0.37 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | | | 9.97900 | 9.96000 | | 0.37 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | 9.50 | Call | | 1071.00000 | 1039 | 0.37 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | 9.50 | Put | | 261.00000 | 268 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 10.21000 | 10.26800 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 7233.00000 | 7083 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 0.00000 | 1 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 10.21900 | 10.24100 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 19139.00000 | 19079 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 12462.00000 | 12448 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 10.06500 | 10.09000 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | 16445.00000 | 16018 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | 1319.00000 | 1338 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | | | 10.04600 | 10.08200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Call | | 23852.00000 | 23340 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Put | | 4375.00000 | 4504 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 9.97300 | 10.01600 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 26218.00000 | 25676 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 8073.00000 | 8293 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 9.65400 | 9.71500 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 19066.00000 | 16970 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 888.00000 | 1158 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | | | 9.60700 | 9.67300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Call | | 29195.00000 | 27117 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Put | | 2868.00000 | 3340 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.53300 | 9.60100 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 29990.00000 | 28087 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 6439.00000 | 7172 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | | | 9.18300 | 9.24900 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 17139.00000 | 13659 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 1189.00000 | 1906 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | | | 9.13300 | 9.20200 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Call | | 19254.00000 | 16399 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Put | | 6292.00000 | 7842 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 9.06600 | 9.13600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 20317.00000 | 17776 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 11576.00000 | 13523 | 0.00 | 0.00 | 0.00 |
| JROD On 29/06/2007 jRod | | | 8.77712 | 8.77700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2007 jRod | | | 9.04400 | 9.04800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2007 jRod | | | 9.44700 | 9.44800 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/09/2007 jRod | | | 9.77500 | 9.26400 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2007 jRod | | | 9.53100 | 9.51100 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 9.78200 | 9.74300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 9.97200 | 9.52900 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 02/08/2007 Index Future | | | 244.93600 | 244.72300 | | 0.00 | 0.00 | 15.00 |
| R153 On 02/08/2007 Bond Future | | | 9.08000 | 9.11000 | | 2.93 | 13.00 | 1,140.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 3238.00000 | 3517 | 3.22 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 6315.00000 | 5756 | 3.22 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 7.75 | Call | | 0.00000 | 0 | 2.73 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 7.75 | Put | | 38823.00000 | 37985 | 2.73 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 1434.00000 | 1579 | 3.14 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 10133.00000 | 9440 | 3.14 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 1130.00000 | 1248 | 3.12 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 11241.00000 | 10521 | 3.12 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 268.00000 | 301 | 3.02 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 17470.00000 | 16664 | 3.02 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 877.00000 | 972 | 3.10 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 12401.00000 | 11658 | 3.10 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | | | 9.07500 | 9.10500 | | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Call | | 1206.00000 | 1291 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Put | | 23584.00000 | 22894 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Call | | 587.00000 | 632 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Put | | 29619.00000 | 28889 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Call | | 261.00000 | 283 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Put | | 35998.00000 | 35244 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | | | 9.03500 | 9.06500 | | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 3600.00000 | 3751 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 22994.00000 | 22439 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 2411.00000 | 2520 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 27843.00000 | 27246 | 2.93 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 1556.00000 | 1631 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 33069.00000 | 32438 | 2.93 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 8.48000 | 8.50000 | | 6.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 10939.00000 | 11485 | 6.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 10939.00000 | 10116 | 6.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.75 | Call | | 176.00000 | 187 | 6.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.75 | Put | | 52890.00000 | 51530 | 6.00 | 0.00 | 57.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 19234.00000 | 20053 | 6.76 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 5645.00000 | 5094 | 6.76 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.25 | Call | | 1.00000 | 1 | 5.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.25 | Put | | 89457.00000 | 88087 | 5.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Call | | 21660.00000 | 22541 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 4704.00000 | 4216 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 24154.00000 | 25098 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 3842.00000 | 3417 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 35163.00000 | 36313 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 1549.00000 | 1329 | 6.80 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | | | 8.43000 | 8.45000 | | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Call | | 3721.00000 | 3891 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Put | | 51717.00000 | 50547 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 1752.00000 | 1839 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 67464.00000 | 66211 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 1752.00000 | 1839 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 67464.00000 | 66211 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Call | | 740.00000 | 779 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Put | | 84480.00000 | 83180 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.38500 | 8.40500 | | 6.00 | 0.00 | 477.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 9383.00000 | 9674 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 53029.00000 | 52015 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 5922.00000 | 6120 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 66744.00000 | 65638 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 3548.00000 | 3676 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 81840.00000 | 80664 | 6.00 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 8.22000 | 8.23000 | | 10.54 | 0.00 | 5.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 18751.00000 | 19094 | 11.59 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 16519.00000 | 15743 | 11.59 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 32535.00000 | 33118 | 11.87 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 8316.00000 | 7779 | 11.87 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 36509.00000 | 37149 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 6888.00000 | 6409 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 40576.00000 | 41275 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 5590.00000 | 5171 | 11.94 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 02/08/2007 Bond Future | 8.75 | Call | | 58275.00000 | 59174 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 2200.00000 | 1979 | 11.94 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | | | 8.18000 | 8.19000 | | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Call | | 6655.00000 | 6763 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Put | | 87538.00000 | 86529 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Call | | 3144.00000 | 3194 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Put | | 115324.00000 | 114257 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Call | | 1321.00000 | 1341 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Put | | 145929.00000 | 144831 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 8.12500 | 8.13500 | | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 23187.00000 | 23496 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 67353.00000 | 66545 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 14997.00000 | 15209 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 89133.00000 | 88228 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 9141.00000 | 9277 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 114313.00000 | 113331 | 10.54 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | | | 9.42200 | 9.45900 | | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Call | | 50.00000 | 60 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Put | | 10278.00000 | 9758 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.50 | Call | | 7.00000 | 8 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.50 | Put | | 13875.00000 | 13346 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.25 | Call | | 1.00000 | 1 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.25 | Put | | 17527.00000 | 16997 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | | | 9.31500 | 9.33600 | | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Call | | 1286.00000 | 1334 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Put | | 8476.00000 | 8267 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Call | | 720.00000 | 749 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Put | | 10998.00000 | 10771 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Call | | 374.00000 | 390 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Put | | 13754.00000 | 13514 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 9.21000 | 9.18900 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 3396.00000 | 3309 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 7718.00000 | 7836 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 2567.00000 | 2495 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 9362.00000 | 9496 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 1896.00000 | 1837 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 11174.00000 | 11321 | 1.60 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 8.55000 | 8.56000 | | 6.28 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 6936.00000 | 7059 | 6.70 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 10196.00000 | 9776 | 6.70 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 12921.00000 | 13155 | 6.86 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 5367.00000 | 5059 | 6.86 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 14724.00000 | 14988 | 6.90 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 4489.00000 | 4211 | 6.90 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 16636.00000 | 16929 | 6.94 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 3730.00000 | 3481 | 6.94 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Call | | 25159.00000 | 25555 | 7.11 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 1658.00000 | 1512 | 7.11 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | | | 8.49000 | 8.50000 | | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Call | | 3050.00000 | 3096 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Put | | 43868.00000 | 43383 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Call | | 1497.00000 | 1519 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Put | | 56380.00000 | 55871 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Call | | 667.00000 | 676 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Put | | 69853.00000 | 69331 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.41000 | 8.42000 | | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 7494.00000 | 7589 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 42997.00000 | 42574 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 4763.00000 | 4826 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 53912.00000 | 53457 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 2880.00000 | 2919 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 65898.00000 | 65419 | 6.28 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 8.39000 | 8.41000 | | 7.64 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 13841.00000 | 14502 | 8.41 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 7860.00000 | 7184 | 8.41 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 22908.00000 | 23823 | 8.61 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 3803.00000 | 3382 | 8.61 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 25466.00000 | 26437 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 3117.00000 | 2752 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 28077.00000 | 29101 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 2497.00000 | 2186 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 39288.00000 | 40477 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 928.00000 | 781 | 8.66 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | | | 8.33500 | 8.35500 | | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Call | | 2286.00000 | 2397 | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Put | | 60866.00000 | 59656 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.26500 | 8.28500 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 7136.00000 | 7374 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 60068.00000 | 59001 | 7.64 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 8.38000 | 8.40000 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 17172.00000 | 17836 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 10111.00000 | 9354 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Call | | 26298.00000 | 27209 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Put | | 5319.00000 | 4810 | 11.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 28867.00000 | 29836 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Put | | 4451.00000 | 4000 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 31534.00000 | 32557 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 3698.00000 | 3300 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 42986.00000 | 44188 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 1633.00000 | 1415 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | | | 8.33000 | 8.35000 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Call | | 6425.00000 | 6619 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Put | | 68756.00000 | 67542 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.27000 | 8.29000 | | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 13738.00000 | 14058 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 70940.00000 | 69864 | 11.05 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | | | 8.55000 | 8.56000 | | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Call | | 1710.00000 | 1735 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Put | | 16467.00000 | 16021 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Call | | 57.00000 | 56 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Put | | 39218.00000 | 38745 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Call | | 384.00000 | 384 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Put | | 27249.00000 | 26777 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | | | 8.48000 | 8.49000 | | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Call | | 2392.00000 | 2431 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Put | | 37211.00000 | 36789 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.39000 | 8.40000 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 6222.00000 | 6305 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 35865.00000 | 35500 | 5.59 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 8.32500 | 8.34500 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Call | | 16207.00000 | 17084 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 5119.00000 | 4552 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Call | | 26967.00000 | 28137 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 1838.00000 | 1563 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 29965.00000 | 31190 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 1370.00000 | 1151 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 33047.00000 | 34319 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 1006.00000 | 834 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Call | | 45895.00000 | 47284 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Put | | 249.00000 | 195 | 8.55 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | | | 8.28500 | 8.30500 | | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Call | | 2529.00000 | 2658 | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Put | | 62720.00000 | 61414 | 8.52 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 8.22500 | 8.24500 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 6940.00000 | 7196 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 62096.00000 | 60926 | 8.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|---------------|-----------------|
| R209 On 02/08/2007 Bond Future | | | 7.93500 | 7.93500 | | 12.56 | 0.00 | 631.00 |
| R209 On 02/08/2007 Bond Future | 7.25 | Call | | 242.00000 | 220 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.25 | Put | | 69753.00000 | 69731 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.00 | Call | | 23.00000 | 19 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.00 | Put | | 97320.00000 | 97317 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 6.75 | Call | | 1.00000 | 1 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 6.75 | Put | | 126505.00000 | 126504 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | | | 7.89500 | 7.89500 | | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Call | | 2059.00000 | 2024 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Put | | 95360.00000 | 95325 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.84500 | 7.84500 | | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 7090.00000 | 7044 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 95403.00000 | 95357 | 12.56 | 0.00 | 0.00 |
| TRT1 On 02/08/2007 Index Future | | | 247.63900 | 247.42500 | | 0.00 | 0.00 | 500.00 |
| Total for Derivatives: | | | | | | | 119.00 | 4,734.00 |

Grand Total: **119.00** **4,734.00**