

Daily MTM Report

Daily summary for 01/11/2007

| 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 | | | 8.87500 | 8.77000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.16000 | 8.04500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.94500 | 7.80500 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.62000 | 9.57000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.24000 | 8.12500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.09000 | 7.97500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.08500 | 7.97000 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.24000 | 8.12500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.06000 | 7.94000 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.59500 | 7.51500 | | | 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 14/12/2007 Currency Future | | | 6.64210 | | 6.58740 | | 0.00 | 101.00 | 25,205.00 |
| \$ / R On 17/03/2008 Currency Future | | | 6.74510 | | 6.68920 | | 0.00 | 3,111.00 | 20,880.00 |
| \$ / R On 13/06/2008 Currency Future | | | 6.85240 | | 6.79480 | | 0.00 | 0.00 | 2,540.00 |
| £ / R On 14/12/2007 Currency Future | | | 13.79900 | | 13.62560 | | 0.00 | 0.00 | 37.00 |
| £ / R On 17/03/2008 Currency Future | | | 13.96780 | | 13.79210 | | 0.00 | 0.00 | 0.00 |
| £ / R On 13/06/2008 Currency Future | | | 14.14210 | | 13.96350 | | 0.00 | 0.00 | 0.00 |
| € / R On 14/12/2007 Currency Future | | | 9.58560 | | 9.52410 | | 0.00 | 0.00 | 1.00 |
| € / R On 17/03/2008 Currency Future | | | 9.74020 | | 9.67680 | | 0.00 | 0.00 | 750.00 |
| € / R On 13/06/2008 Currency Future | | | 9.89590 | | 9.83020 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | | | 259.20200 | | 260.02900 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Call | | | 60290.00000 | 52020 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Put | | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 265.69100 | | 267.15000 | | 0.00 | 0.00 | 508.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | | 132178.00000 | 118034 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | | 678.00000 | 1124 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | | | 272.53100 | | 274.20600 | | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Call | | | 100627.00000 | 86918 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Put | | | 8567.00000 | 11608 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | | | 280.37100 | | 282.03000 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Call | | | 174510.00000 | 159290 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Put | | | 4210.00000 | 5580 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 287.63900 | | 289.33200 | | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 245635.00000 | 229429 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 2315.00000 | 3039 | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/11/2007 Index Future | | | 111.16500 | | 111.42000 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 07/02/2008 Index Future | | | 114.03200 | | 114.47200 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 02/05/2008 Index Future | | | 116.98300 | | 118.81100 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 07/08/2008 Index Future | | | 121.69900 | | 122.20100 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 124.87700 | | 123.48100 | | 0.00 | 0.00 | 8.00 |
| GOVI On 01/11/2007 jGovi | | | 260.24900 | | 261.02400 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Call | | | 0.00000 | 0 | 3.89 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM | Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-------|-----------------|----------------------|------------|--------------|---------------|
| GOVI On 01/11/2007 jGovi | 265.00 | Put | | | 39760.00000 | 47510 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | | | 266.82800 | | 268.17300 | | 3.89 | 0.00 | 5.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | | 41026.00000 | 31754 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | | 9296.00000 | 13474 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 273.73200 | | 275.01300 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | | 116055.00000 | 104915 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | | 5925.00000 | 7595 | 0.00 | 0.00 | 0.00 |
| GOVI On 07/08/2008 jGovi | | | 280.89600 | | 282.07200 | | 0.00 | 0.00 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Call | | | 99299.00000 | 90551 | 0.00 | 0.00 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Put | | | 18579.00000 | 21591 | 0.00 | 0.00 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 288.05600 | | 289.27850 | | 0.00 | 0.00 | 60.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | | 163027.00000 | 152528 | 0.00 | 0.00 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | | 10242.00000 | 11968 | 0.00 | 0.00 | 0.00 |
| ILBI On 01/11/2007 Index Future | | | 285.94200 | | 285.95300 | | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 294.21300 | | 294.23100 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 10.02300 | | 9.92000 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.05300 | | 8.97600 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.25200 | | 8.17600 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.14900 | | 9.07600 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.89000 | | 8.81200 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.82700 | | 8.75000 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.74000 | | 8.66200 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 10.71300 | | 10.71300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 10.74600 | | 10.74600 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | | 8471.00000 | 8447 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | | 0.00000 | 0 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 10.76500 | | 10.72300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | | 14729.00000 | 14739 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | | 6902.00000 | 6814 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 10.71200 | | 10.62900 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | | 14648.00000 | 14719 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | | 13672.00000 | 13527 | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 07/08/2008 jFra | | | 10.49400 | 10.40300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | 17684.00000 | 17762 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | 17312.00000 | 17169 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.21600 | 10.11200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | 19971.00000 | 20068 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | 20307.00000 | 20151 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 9.94700 | 9.82700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Call | | 22258.00000 | 22376 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Put | | 22679.00000 | 22505 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 9.64200 | 9.53000 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 9.35100 | 9.24600 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/08/2009 jFra | 10.00 | Call | | 25627.00000 | 25729 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/08/2009 jFra | 10.00 | Put | | 27465.00000 | 27310 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 9.11200 | 8.92500 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | | | 10.18600 | 10.18600 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Call | | 21294.00000 | 22691 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 9.95700 | 9.95700 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 21005.00000 | 22354 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 3938.00000 | 3442 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 9.83500 | 9.71400 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | 12469.00000 | 13447 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | 16049.00000 | 14842 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/08/2008 jNote | | | 9.57400 | 9.44200 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | | | 9.20300 | 9.20300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Call | | 7985.00000 | 11401 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Put | | 1.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.14300 | 9.05600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 11519.00000 | 13368 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 9309.00000 | 7733 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.00900 | 8.92100 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | 6061.00000 | 7036 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | 27556.00000 | 24990 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/08/2008 jNote | | | 8.86000 | 8.77400 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | | | 8.68900 | 8.68900 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Put | | 20356.00000 | 15213 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 8.66700 | 8.58700 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 2081.00000 | 2970 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 29232.00000 | 24781 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 8.57300 | 8.49200 | | 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 02/05/2008 jNote | 9.00 | Call | | 3667.00000 | 4740 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | 35887.00000 | 31493 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/08/2008 jNote | | | 8.46900 | 8.38800 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 10.02000 | 10.02500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 10.37300 | 10.38100 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.70500 | 10.71300 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.44200 | 10.44600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.62700 | 10.63100 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2008 jRod | | | 10.77200 | 10.77600 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/05/2008 jRod | | | 10.55900 | 10.56200 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2008 jRod | | | 10.68500 | 10.68700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2008 jRod | | | 10.79500 | 10.79700 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/11/2007 Index Future | | | 254.94700 | 256.09900 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 07/02/2008 Index Future | | | 261.20800 | 263.11300 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 02/05/2008 Index Future | | | 267.96800 | 270.08700 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 07/08/2008 Index Future | | | 275.55500 | 277.79300 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 282.75100 | 283.82000 | | 0.00 | 0.00 | 12.00 |
| R153 On 01/11/2007 Bond Future | | | 8.82000 | 8.76600 | | 2.93 | 2,310.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Call | | 0.00000 | 0 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Put | | 1357.00000 | 1498 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Call | | 0.00000 | 0 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Put | | 2023.00000 | 2164 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Call | | 0.00000 | 0 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Put | | 2693.00000 | 2834 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | | | 8.70400 | 8.63100 | | 2.93 | 0.00 | 8,666.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 343.00000 | 290 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 1255.00000 | 1375 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 194.00000 | 160 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 1710.00000 | 1850 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 102.00000 | 81 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 2226.00000 | 2379 | 2.93 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 8.49300 | 8.49400 | | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 1498.00000 | 1498 | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 399.00000 | 396 | 2.66 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | | | 8.28200 | 8.24100 | | 0.00 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Call | | 2265.00000 | 2218 | 0.00 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Put | | 1759.00000 | 1792 | 0.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | | | 8.10500 | 8.04700 | | 6.00 | 3,600.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Call | | 1387.00000 | 989 | 6.00 | 350.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Put | | 0.00000 | 0 | 6.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 01/11/2007 Bond Future | 8.50 | Call | | 3069.00000 | 2670 | 6.00 | 750.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.50 | Put | | 0.00000 | 0 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.75 | Put | | 0.00000 | 0 | 6.00 | 500.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.75 | Call | | 4721.00000 | 4323 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Call | | 0.00000 | 0 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Put | | 2065.00000 | 2463 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 0.00000 | 0 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 3837.00000 | 4235 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 0.00000 | 0 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 3837.00000 | 4235 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Call | | 0.00000 | 0 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Put | | 5639.00000 | 6038 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.03700 | 7.95100 | | 6.00 | 0.00 | 9,179.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 1118.00000 | 905 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 2478.00000 | 2841 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 604.00000 | 470 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 3682.00000 | 4124 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 292.00000 | 218 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 5117.00000 | 5618 | 6.00 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 7.92100 | 7.86700 | | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 4646.00000 | 4362 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 568.00000 | 638 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Call | | 5949.00000 | 5637 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Put | | 306.00000 | 348 | 5.32 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | | | 7.81500 | 7.74700 | | 0.00 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Call | | 3265.00000 | 2999 | 0.00 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Put | | 1655.00000 | 1824 | 0.00 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | | | 7.89000 | 7.80700 | | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Call | | 0.00000 | 0 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Put | | 3695.00000 | 4667 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Call | | 0.00000 | 0 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Put | | 6825.00000 | 7797 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Put | | 10068.00000 | 11040 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 7.85200 | 7.73200 | | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 2924.00000 | 2231 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 2712.00000 | 3424 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 1671.00000 | 1206 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 4455.00000 | 5396 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 846.00000 | 573 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 6734.00000 | 7867 | 10.54 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 7.77600 | 7.66800 | | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 5807.00000 | 4969 | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 1967.00000 | 2398 | 9.69 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 07/08/2008 Bond Future | | | 7.71000 | 7.58800 | | 0.00 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Call | | 3336.00000 | 2483 | 0.00 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Put | | 1435.00000 | 2018 | 0.00 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | | | 9.60500 | 9.56800 | | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Call | | 0.00000 | 0 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Put | | 1002.00000 | 1047 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Call | | 0.00000 | 0 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Put | | 1310.00000 | 1355 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Call | | 0.00000 | 0 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Put | | 1621.00000 | 1666 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 9.30400 | 9.22300 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 166.00000 | 142 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 632.00000 | 687 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 104.00000 | 87 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 817.00000 | 879 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 62.00000 | 51 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 1023.00000 | 1091 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 9.03700 | 8.82100 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 411.00000 | 322 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 272.00000 | 351 | 1.16 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | | | 8.70000 | 8.38100 | | 0.00 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Call | | 1942.00000 | 1850 | 0.00 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Put | | 1745.00000 | 1824 | 0.00 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | | | 8.18000 | 8.12600 | | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Call | | 0.00000 | 0 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Put | | 2072.00000 | 2365 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Call | | 0.00000 | 0 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Put | | 3478.00000 | 3772 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Call | | 0.00000 | 0 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Put | | 4909.00000 | 5202 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.10500 | 8.00700 | | 6.28 | 0.00 | 910.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 799.00000 | 624 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 2179.00000 | 2525 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 427.00000 | 320 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 3172.00000 | 3584 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 205.00000 | 146 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 4337.00000 | 4798 | 6.28 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 7.97700 | 7.90200 | | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 3556.00000 | 3251 | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 493.00000 | 578 | 5.23 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | | | 7.86300 | 7.76300 | | 0.00 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Call | | 2508.00000 | 2205 | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 07/08/2008 Bond Future | 8.00 | Put | | 1309.00000 | 1514 | 0.00 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | | | 8.03500 | 7.97700 | | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Call | | 0.00000 | 0 | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Put | | 3322.00000 | 3717 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 7.97800 | 7.87900 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 708.00000 | 534 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 3307.00000 | 3799 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 7.87500 | 7.79400 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 3805.00000 | 3412 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 814.00000 | 961 | 6.73 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | | | 7.78200 | 7.68200 | | 0.00 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Call | | 2102.00000 | 1757 | 0.00 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Put | | 1653.00000 | 1967 | 0.00 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | | | 8.03000 | 7.96700 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Call | | 0.00000 | 0 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Put | | 3488.00000 | 3946 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 7.98500 | 7.87600 | | 11.05 | 0.00 | 3,331.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 1240.00000 | 988 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 4016.00000 | 4551 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 7.89100 | 7.79800 | | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | 4069.00000 | 3587 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 880.00000 | 1065 | 7.21 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | | | 7.80800 | 7.69800 | | 0.00 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Call | | 1995.00000 | 1595 | 0.00 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Put | | 1624.00000 | 2007 | 0.00 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | | | 8.18000 | 8.12500 | | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Call | | 0.00000 | 0 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Put | | 1784.00000 | 2042 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.09100 | 7.99400 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 672.00000 | 523 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 1798.00000 | 2092 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 7.95400 | 7.88100 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 2345.00000 | 2123 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 713.00000 | 817 | 4.88 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | | | 7.82700 | 7.72700 | | 0.00 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Call | | 2383.00000 | 2122 | 0.00 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Put | | 1208.00000 | 1379 | 0.00 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | | | 8.00500 | 7.94700 | | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Call | | 0.00000 | 0 | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Put | | 3405.00000 | 3835 | 8.52 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R207 On 07/02/2008 Bond Future | | | 7.96000 | 7.86100 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 696.00000 | 511 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 3422.00000 | 3967 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 7.87500 | 7.79000 | | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 4201.00000 | 3745 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 885.00000 | 1054 | 7.86 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | | | 7.79900 | 7.69700 | | 0.00 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Call | | 3000.00000 | 2494 | 0.00 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Put | | 808.00000 | 1047 | 0.00 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | | | 7.59500 | 7.50800 | | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Put | | 5494.00000 | 6382 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.56300 | 7.44400 | | 12.56 | 0.00 | 6,590.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 698.00000 | 460 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 5518.00000 | 6503 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.50000 | 7.38900 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 5279.00000 | 4499 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 1622.00000 | 1994 | 12.88 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | | | 7.44400 | 7.32300 | | 0.00 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Call | | 4590.00000 | 3526 | 0.00 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Put | | 247.00000 | 450 | 0.00 | 0.00 | 0.00 |
| TRT1 On 01/11/2007 Index Future | | | 257.10800 | 257.88400 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 07/02/2008 Index Future | | | 263.60300 | 264.94700 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 02/05/2008 Index Future | | | 270.42400 | 271.96800 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 07/08/2008 Index Future | | | 278.16200 | 279.72900 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 285.52600 | 285.79800 | | 0.00 | 0.00 | 400.00 |

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|-------------------------------|------------------|------------------|
| Total for Derivatives: | 10,722.00 | 79,082.00 |
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| Grand Total: | 10,722.00 | 79,082.00 |
|---------------------|------------------|------------------|