

Daily MTM Report

Daily summary for 22/10/2007

| 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 | | | 8.95500 | 8.91000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.31500 | 8.27000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.10000 | 8.05000 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.60500 | 9.54000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.36500 | 8.32000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.24500 | 8.20000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.23000 | 8.18500 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.37000 | 8.32000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.19500 | 8.14500 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.80000 | 7.75500 | | | 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 | | | 6.92630 | 6.88160 | | 0.00 | 12.00 | 24,776.00 |
| \$ / R On 17/03/2008 Currency Future | | | 7.02990 | 6.98320 | | 0.00 | 1,510.00 | 18,849.00 |
| \$ / R On 13/06/2008 Currency Future | | | 7.13860 | 7.08990 | | 0.00 | 0.00 | 1,006.00 |
| £ / R On 14/12/2007 Currency Future | | | 14.02370 | 14.06020 | | 0.00 | 0.00 | 0.00 |
| £ / R On 17/03/2008 Currency Future | | | 14.19000 | 14.22490 | | 0.00 | 0.00 | 0.00 |
| £ / R On 13/06/2008 Currency Future | | | 14.36610 | 14.39640 | | 0.00 | 0.00 | 0.00 |
| € / R On 14/12/2007 Currency Future | | | 9.80930 | 9.81830 | | 0.00 | 0.00 | 0.00 |
| € / R On 17/03/2008 Currency Future | | | 9.96280 | 9.97030 | | 0.00 | 0.00 | 0.00 |
| € / R On 13/06/2008 Currency Future | | | 10.11920 | 10.12470 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | | | 256.90400 | 257.51000 | | 0.00 | 0.00 | 166.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Call | | 35884.00000 | 29861 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Put | | 784.00000 | 821 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 264.38400 | 264.73400 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | 109430.00000 | 106035 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | 2090.00000 | 2195 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | | | 270.88400 | 271.21900 | | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Call | | 77883.00000 | 75163 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Put | | 15693.00000 | 16323 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | | | 278.54700 | 278.85600 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Call | | 146311.00000 | 143475 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Put | | 7751.00000 | 8005 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 285.67200 | 285.98200 | | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | 214092.00000 | 211124 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | 4272.00000 | 4404 | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/11/2007 Index Future | | | 110.43900 | 110.67800 | | 0.00 | 0.00 | 8.00 |
| CRD1 On 07/02/2008 Index Future | | | 113.44800 | 113.69300 | | 0.00 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | | | 258.02400 | 258.59700 | | 3.89 | 0.00 | 60.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Call | | 2.00000 | 0 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Put | | 64032.00000 | 69760 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | | | 265.05400 | 265.64300 | | 3.89 | 0.00 | 5.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | 26066.00000 | 22643 | 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 07/02/2008 jGovi | 265.00 | Put | | 19636.00000 | 22103 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 271.77500 | 272.37800 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | 94532.00000 | 89490 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | 10752.00000 | 11740 | 0.00 | 0.00 | 0.00 |
| ILBI On 01/11/2007 Index Future | | | 284.48600 | 283.83900 | | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 292.64800 | 291.92000 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.96500 | 9.91300 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.25300 | 9.20500 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.47300 | 8.42900 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.33200 | 9.28500 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 9.11600 | 9.06300 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.03900 | 8.99100 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.95100 | 8.90500 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 10.66300 | 10.62500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 10.68300 | 10.64200 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 8202.00000 | 8308 | 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 | | | 10.65900 | 10.63800 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 15208.00000 | 15107 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 7553.00000 | 7382 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 10.56200 | 10.52000 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | 14958.00000 | 14899 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | 14269.00000 | 14104 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 10.26700 | 10.24400 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | 17863.00000 | 17799 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | 17878.00000 | 17758 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.05300 | 9.99200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | 20152.00000 | 20144 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | 20779.00000 | 20623 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | | | 10.13800 | 10.09300 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Call | | 19701.00000 | 20458 | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN02 On 01/11/2007 jNote | 9.00 | Put | | 60.00000 | 17 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 9.94200 | 9.89200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 20672.00000 | 21187 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 4749.00000 | 4379 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 9.73900 | 9.68200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | 12659.00000 | 13012 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | 16823.00000 | 16149 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | | | 9.40600 | 9.35100 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Call | | 14085.00000 | 16016 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Put | | 293.00000 | 82 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.28400 | 9.23000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 16077.00000 | 17292 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 7007.00000 | 6106 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.17400 | 9.12000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | 8918.00000 | 9586 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | 22480.00000 | 20996 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | | | 8.99200 | 8.93900 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Call | | 2117.00000 | 3049 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Put | | 6079.00000 | 3569 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 8.90200 | 8.84900 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 6824.00000 | 7994 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 16663.00000 | 14366 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 8.81900 | 8.76600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | 8786.00000 | 9948 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | 22728.00000 | 20394 | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2007 jRod | | | 9.69200 | 9.69400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 10.06100 | 10.06100 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 10.41900 | 10.40500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.20000 | 10.18600 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.43100 | 10.41600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.59300 | 10.58200 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/11/2007 Index Future | | | 252.17800 | 252.99100 | | 0.00 | 0.00 | 12.00 |
| OTH1 On 07/02/2008 Index Future | | | 259.04900 | 259.88400 | | 0.00 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | | | 8.94000 | 8.89000 | | 2.93 | 0.00 | 4,190.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Call | | 1.00000 | 0 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Put | | 1681.00000 | 1811 | 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 | | 2346.00000 | 2476 | 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 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 | | 3016.00000 | 3146 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | | | 8.81000 | 8.76000 | | 2.93 | 0.00 | 6,220.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 291.00000 | 254 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 1510.00000 | 1591 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 166.00000 | 141 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 1988.00000 | 2082 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 88.00000 | 72 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 2518.00000 | 2622 | 2.93 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 8.71400 | 8.63300 | | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 1317.00000 | 1200 | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 522.00000 | 580 | 2.66 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | | | 8.30300 | 8.25300 | | 6.00 | 0.00 | 2,660.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Call | | 585.00000 | 362 | 6.00 | 0.00 | 350.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Put | | 606.00000 | 721 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.50 | Call | | 1759.00000 | 1427 | 6.00 | 0.00 | 75.00 |
| R157 On 01/11/2007 Bond Future | 8.50 | Put | | 98.00000 | 105 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.75 | Call | | 3320.00000 | 2980 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.75 | Put | | 6.00000 | 5 | 6.00 | 0.00 | 50.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Call | | 6.00000 | 1 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Put | | 3478.00000 | 3812 | 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 | | 5244.00000 | 5583 | 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 | | 5244.00000 | 5583 | 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 | | 7047.00000 | 7385 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.20700 | 8.15700 | | 6.00 | 0.00 | 3,580.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 757.00000 | 650 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 3492.00000 | 3715 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 395.00000 | 328 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 4847.00000 | 5112 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 186.00000 | 149 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 6385.00000 | 6679 | 6.00 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.14400 | 8.07400 | | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 3672.00000 | 3343 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 947.00000 | 1070 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Call | | 4844.00000 | 4472 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Put | | 554.00000 | 635 | 5.32 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | | | 8.09500 | 8.03500 | | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Call | | 6.00000 | 1 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Put | | 6345.00000 | 7021 | 10.54 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| 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 | | 9468.00000 | 10150 | 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 | | 12711.00000 | 13393 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 8.02000 | 7.96000 | | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 1891.00000 | 1606 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 4329.00000 | 4728 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 1023.00000 | 838 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 6458.00000 | 6956 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 492.00000 | 386 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 9031.00000 | 9609 | 10.54 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 7.96600 | 7.89600 | | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 4262.00000 | 3796 | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 3078.00000 | 3411 | 9.69 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | | | 9.58500 | 9.51100 | | 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 | | 932.00000 | 1022 | 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 | | 1241.00000 | 1331 | 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 | | 1551.00000 | 1641 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 9.25100 | 9.19900 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 192.00000 | 171 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 634.00000 | 664 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 125.00000 | 110 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 814.00000 | 850 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 77.00000 | 66 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 1015.00000 | 1055 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 8.89400 | 8.96600 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 361.00000 | 388 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 335.00000 | 306 | 1.16 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | | | 8.34800 | 8.29800 | | 6.28 | 0.00 | 910.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Call | | 4.00000 | 1 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Put | | 3006.00000 | 3271 | 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 | | 4409.00000 | 4677 | 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 | | 5839.00000 | 6108 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.22600 | 8.17600 | | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 592.00000 | 508 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 2867.00000 | 3046 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 311.00000 | 259 | 6.28 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 3951.00000 | 4161 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 148.00000 | 119 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 5174.00000 | 5408 | 6.28 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.14400 | 8.07100 | | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 2938.00000 | 2665 | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 753.00000 | 856 | 5.23 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | | | 8.23200 | 8.18200 | | 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 | | 4708.00000 | 5042 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.13400 | 8.08400 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 462.00000 | 387 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 4434.00000 | 4689 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.06500 | 7.99900 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 2927.00000 | 2644 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 1295.00000 | 1444 | 6.73 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | | | 8.22300 | 8.16300 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Call | | 9.00000 | 1 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Put | | 4914.00000 | 5335 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.13100 | 8.07100 | | 11.05 | 0.00 | 3,331.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 944.00000 | 812 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 5121.00000 | 5415 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 8.06700 | 7.99300 | | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | 3170.00000 | 2830 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 1374.00000 | 1555 | 7.21 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | | | 8.34500 | 8.29500 | | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Call | | 2.00000 | 0 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Put | | 2582.00000 | 2812 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.21100 | 8.16100 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 494.00000 | 423 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 2382.00000 | 2536 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.12400 | 8.04800 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 1906.00000 | 1698 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 1017.00000 | 1144 | 4.88 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | | | 8.18300 | 8.12300 | | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Call | | 1.00000 | 0 | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Put | | 4703.00000 | 5139 | 8.52 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 8.09600 | 8.03600 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 474.00000 | 379 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 4485.00000 | 4825 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 8.03800 | 7.96500 | | 7.86 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-----------------|------------------|
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 3369.00000 | 3017 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 1332.00000 | 1507 | 7.86 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | | | 7.79800 | 7.73800 | | 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 | | 7808.00000 | 8395 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.73200 | 7.67200 | | 12.56 | 0.00 | 6,590.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 384.00000 | 297 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 7523.00000 | 8029 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.68300 | 7.61700 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 3874.00000 | 3475 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 2556.00000 | 2816 | 12.88 | 0.00 | 0.00 |
| TRT1 On 01/11/2007 Index Future | | | 254.89700 | 255.47100 | | 0.00 | 0.00 | 400.00 |
| TRT1 On 07/02/2008 Index Future | | | 261.84200 | 262.43100 | | 0.00 | 0.00 | 0.00 |
| Total for Derivatives: | | | | | | | 1,522.00 | 73,238.00 |

Grand Total: **1,522.00** **73,238.00**