

Daily MTM Report

Daily summary for 14/06/2007

| 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 | | | 8.74500 | 8.77000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.14000 | 8.15000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.86000 | 7.86500 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.10500 | 9.12500 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.21000 | 8.22000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.04000 | 8.04500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.01500 | 8.03000 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.21000 | 8.21500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.99000 | 8.00000 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.55000 | 7.56500 | | | 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

| | | | | | | | | |
|---------------------------------|--------|------|-----------|--------------|--------|------|------|--------|
| ALBI On 02/08/2007 Index Future | | | 216.10100 | 216.10100 | | 0.00 | 0.00 | 0.00 |
| ALBI On 02/08/2007 Index Future | 254.00 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/08/2007 Index Future | 254.00 | Put | | 378990.00000 | 378990 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | | | 221.36800 | 221.36800 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Put | | 326320.00000 | 326320 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 227.24800 | 227.24800 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | 87.00000 | 85 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | 267607.00000 | 267605 | 0.00 | 0.00 | 0.00 |
| CRD1 On 02/08/2007 Index Future | | | 108.93000 | 108.84400 | | 0.00 | 0.00 | 10.00 |
| GOVI On 02/08/2007 jGovi | | | 255.28000 | 255.10300 | | 3.89 | 0.00 | 183.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | 146030.00000 | 147800 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Put | | 0.00000 | 0 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | | | 261.04000 | 260.85950 | | 3.89 | 0.00 | 118.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Call | | 9854.00000 | 10260 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Put | | 51259.00000 | 49860 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | | | 267.49900 | 267.31400 | | 3.89 | 0.00 | 30.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | 46259.00000 | 47337 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | 23119.00000 | 22347 | 3.89 | 0.00 | 0.00 |
| ILBI On 02/08/2007 Index Future | | | 278.95100 | 278.95100 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.60700 | 9.62400 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.12200 | 9.13600 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.51000 | 8.52300 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.19700 | 9.20900 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.96000 | 8.96500 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.89700 | 8.90500 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| J207 On 15/01/2020 jSwap | | | 8.83400 | 8.84300 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | | 9.67100 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 9.75900 | 9.76900 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 5522.00000 | 5498 | 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 | | | 9.77500 | 9.79700 | | 0.37 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | 9.50 | Call | | 916.00000 | 889 | 0.37 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | 9.50 | Put | | 440.00000 | 451 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 9.89200 | 9.89000 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 6255.00000 | 6260 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 4.00000 | 3 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 9.86500 | 9.85700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 19132.00000 | 19110 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 13381.00000 | 13339 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 9.72000 | 9.72100 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | 12378.00000 | 12299 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | 3866.00000 | 3805 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | | | 9.66900 | 9.67500 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Call | | 19372.00000 | 19261 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Put | | 7170.00000 | 7167 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 9.58800 | 9.60200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 22026.00000 | 21844 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 11228.00000 | 11297 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 9.33900 | 9.36500 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 9853.00000 | 9184 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 5321.00000 | 5675 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | | | 9.28300 | 9.30900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Call | | 19368.00000 | 18672 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Put | | 7172.00000 | 7497 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.21000 | 9.23500 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 21136.00000 | 20534 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 11845.00000 | 12227 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | | | 8.84500 | 8.85000 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 3534.00000 | 3373 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 13306.00000 | 13475 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | | | 8.79200 | 8.79700 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Call | | 6956.00000 | 6806 | 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 01/11/2007 jNote | 9.00 | Put | | 20210.00000 | 20394 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 8.73000 | 8.73600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 9081.00000 | 8919 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 26349.00000 | 26588 | 0.00 | 0.00 | 0.00 |
| JROD On 29/06/2007 jRod | | | 8.79300 | 8.79500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2007 jRod | | | 9.11300 | 9.11800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2007 jRod | | | 9.51300 | 9.51800 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/09/2007 jRod | | | 9.28000 | 9.28100 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2007 jRod | | | 9.49700 | 9.49800 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 9.70500 | 9.70500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 9.49100 | 9.49100 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 02/08/2007 Index Future | | | 250.32200 | 250.13300 | | 0.00 | 0.00 | 15.00 |
| R153 On 02/08/2007 Bond Future | | | 8.71500 | 8.74500 | | 2.93 | 0.00 | 1,140.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 5454.00000 | 5840 | 3.12 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 5313.00000 | 4851 | 3.12 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 6226.00000 | 6648 | 3.14 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 4674.00000 | 4247 | 3.14 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 4740.00000 | 5091 | 3.10 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 6012.00000 | 5515 | 3.10 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 2470.00000 | 2687 | 3.02 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 9420.00000 | 8789 | 3.02 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 9850.00000 | 10405 | 3.22 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 2675.00000 | 2382 | 3.22 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | | | 8.68500 | 8.71500 | | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Call | | 3529.00000 | 3728 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Put | | 15772.00000 | 15186 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Call | | 2037.00000 | 2165 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Put | | 20933.00000 | 20277 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Call | | 1093.00000 | 1168 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Put | | 26693.00000 | 25984 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | | | 8.61500 | 8.64500 | | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 6899.00000 | 7146 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 16354.00000 | 15886 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 4958.00000 | 5149 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 20451.00000 | 19928 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 3450.00000 | 3593 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 25024.00000 | 24453 | 2.93 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 8.11500 | 8.12500 | | 6.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.75 | Call | | 3247.00000 | 3301 | 6.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.75 | Put | | 29956.00000 | 29306 | 6.00 | 0.00 | 86.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 30082.00000 | 30542 | 6.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 4077.00000 | 3834 | 6.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.25 | Call | | 147.00000 | 146 | 5.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 7.25 | Put | | 63598.00000 | 62895 | 5.60 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 41587.00000 | 42143 | 6.76 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 1994.00000 | 1847 | 6.76 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Call | | 44610.00000 | 45185 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 1650.00000 | 1522 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 47644.00000 | 48238 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 1328.00000 | 1219 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 60136.00000 | 60787 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 517.00000 | 464 | 6.80 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | | | 8.07000 | 8.08000 | | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Call | | 10553.00000 | 10717 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Put | | 33470.00000 | 32948 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 5976.00000 | 6073 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 46609.00000 | 46020 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 5976.00000 | 6073 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 46609.00000 | 46020 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Call | | 3099.00000 | 3150 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Put | | 61761.00000 | 61125 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.01500 | 8.02500 | | 6.00 | 0.00 | 477.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 18306.00000 | 18521 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 36866.00000 | 36412 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 12573.00000 | 12729 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 48309.00000 | 47796 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 8258.00000 | 8366 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 61464.00000 | 60903 | 6.00 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 7.83500 | 7.84500 | | 10.54 | 0.00 | 5.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 52203.00000 | 53021 | 11.59 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 5749.00000 | 5386 | 11.59 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 71167.00000 | 72135 | 11.87 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 2726.00000 | 2514 | 11.87 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 76082.00000 | 77079 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 2240.00000 | 2056 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 80995.00000 | 82021 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 1788.00000 | 1633 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Call | | 100971.00000 | 102080 | 11.94 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 675.00000 | 603 | 11.94 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | | | 7.79500 | 7.80500 | | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Call | | 19271.00000 | 19572 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Put | | 55989.00000 | 55110 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Call | | 10996.00000 | 11176 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Put | | 79011.00000 | 78011 | 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 | 7.00 | Call | | 5709.00000 | 5804 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Put | | 106152.00000 | 105068 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 7.74000 | 7.75000 | | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 43718.00000 | 44238 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 43718.00000 | 43059 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 30847.00000 | 31243 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 60816.00000 | 60034 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 20705.00000 | 20989 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 81709.00000 | 80815 | 10.54 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | | | 9.03600 | 9.05500 | | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Call | | 890.00000 | 938 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Put | | 5307.00000 | 5080 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.50 | Call | | 297.00000 | 314 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.50 | Put | | 8354.00000 | 8097 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.25 | Call | | 77.00000 | 81 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.25 | Put | | 11792.00000 | 11522 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | | | 8.88700 | 8.91500 | | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Call | | 3160.00000 | 3294 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Put | | 5192.00000 | 4981 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Call | | 2040.00000 | 2136 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Put | | 7161.00000 | 6913 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Call | | 1241.00000 | 1306 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Put | | 9464.00000 | 9184 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 8.74500 | 8.78200 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 5306.00000 | 5477 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 5622.00000 | 5427 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 4187.00000 | 4332 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 6976.00000 | 6756 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 3238.00000 | 3358 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 8510.00000 | 8265 | 1.60 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 8.18000 | 8.19000 | | 6.28 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 20932.00000 | 21271 | 6.70 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 3877.00000 | 3660 | 6.70 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 29774.00000 | 30197 | 6.86 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 1906.00000 | 1772 | 6.86 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 32126.00000 | 32565 | 6.90 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 1577.00000 | 1460 | 6.90 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 34520.00000 | 34975 | 6.94 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 1300.00000 | 1199 | 6.94 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Call | | 44392.00000 | 44894 | 7.11 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 576.00000 | 522 | 7.11 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | | | 8.12000 | 8.13000 | | 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 01/11/2007 Bond Future | 7.75 | Call | | 8330.00000 | 8450 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Put | | 29266.00000 | 28842 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Call | | 4838.00000 | 4910 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Put | | 39838.00000 | 39366 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Call | | 2598.00000 | 2636 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Put | | 51901.00000 | 51395 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.04000 | 8.05000 | | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 14334.00000 | 14500 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 30421.00000 | 30056 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 9877.00000 | 9999 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 39610.00000 | 39200 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 6520.00000 | 6604 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 50121.00000 | 49674 | 6.28 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 8.01000 | 8.02000 | | 7.64 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 35083.00000 | 35595 | 8.41 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 2621.00000 | 2442 | 8.41 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 46795.00000 | 47385 | 8.61 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 1210.00000 | 1109 | 8.61 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 49817.00000 | 50421 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 987.00000 | 900 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 52840.00000 | 53459 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 780.00000 | 708 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 65122.00000 | 65782 | 8.66 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 282.00000 | 250 | 8.66 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | | | 7.95500 | 7.96500 | | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Call | | 7700.00000 | 7826 | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Put | | 40102.00000 | 39544 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 7.89000 | 7.90000 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 14930.00000 | 15117 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 42345.00000 | 41858 | 7.64 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 7.98000 | 8.00000 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 40174.00000 | 41284 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 4168.00000 | 3801 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Call | | 52006.00000 | 53264 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Put | | 2083.00000 | 1863 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 55088.00000 | 56375 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Put | | 1728.00000 | 1537 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 58206.00000 | 59519 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 1425.00000 | 1261 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 70921.00000 | 72314 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 623.00000 | 539 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | | | 7.93500 | 7.95500 | | 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 01/11/2007 Bond Future | 7.50 | Call | | 14908.00000 | 15306 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Put | | 48909.00000 | 47843 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 7.87000 | 7.89000 | | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 24247.00000 | 24750 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 53020.00000 | 52074 | 11.05 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | | | 8.16500 | 8.17500 | | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Call | | 9942.00000 | 10144 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Put | | 6330.00000 | 6048 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Call | | 4511.00000 | 4603 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Put | | 13007.00000 | 12616 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Call | | 1620.00000 | 1647 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Put | | 22411.00000 | 21956 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | | | 8.10000 | 8.11000 | | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Call | | 6982.00000 | 7088 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Put | | 24113.00000 | 23749 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.01000 | 8.02000 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 12296.00000 | 12443 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 24743.00000 | 24433 | 5.59 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 7.96500 | 7.97500 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Call | | 39634.00000 | 40267 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 1329.00000 | 1212 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Call | | 52769.00000 | 53471 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 422.00000 | 374 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 56119.00000 | 56833 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 308.00000 | 271 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 59479.00000 | 60201 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 222.00000 | 194 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Call | | 72915.00000 | 73658 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Put | | 53.00000 | 45 | 8.55 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | | | 7.91500 | 7.92500 | | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Call | | 8517.00000 | 8663 | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Put | | 40926.00000 | 40326 | 8.52 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 7.85500 | 7.86500 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 15278.00000 | 15490 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 42830.00000 | 42301 | 8.55 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | | | 7.53500 | 7.54500 | | 12.56 | 0.00 | 631.00 |
| R209 On 02/08/2007 Bond Future | 7.25 | Call | | 5367.00000 | 5482 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.25 | Put | | 36441.00000 | 35533 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.00 | Call | | 1512.00000 | 1535 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.00 | Put | | 60373.00000 | 59372 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 6.75 | Call | | 297.00000 | 298 | 12.56 | 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 | 6.75 | Put | | 88364.00000 | 87341 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | | | 7.50000 | 7.51000 | | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Call | | 8362.00000 | 8523 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Put | | 63510.00000 | 62642 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.45000 | 7.46000 | | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 17059.00000 | 17318 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 66923.00000 | 66145 | 12.56 | 0.00 | 0.00 |
| TRT1 On 02/08/2007 Index Future | | | 252.20400 | 252.02900 | | 0.00 | 0.00 | 500.00 |
| Total for Derivatives: | | | | | | | 0.00 | 3,195.00 |
| Grand Total: | | | | | | | 0.00 | 3,195.00 |