

Daily MTM Report

Daily summary for 23/08/2007

| 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 | | | 9.18000 | 9.22000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.45000 | 8.47000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.11500 | 8.11000 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.44000 | 9.48000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.48000 | 8.50000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.30500 | 8.32500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.27500 | 8.29500 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.48000 | 8.50000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.21000 | 8.23000 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.73000 | 7.72000 | | | 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 | | | 7.27240 | 7.28230 | | 0.00 | 0.00 | 2,212.00 |
| \$ / R On 14/12/2007 Currency Future | | | 7.36860 | 7.38020 | | 0.00 | 130.00 | 23,750.00 |
| \$ / R On 17/03/2008 Currency Future | | | 7.47190 | 7.48530 | | 0.00 | 0.00 | 6,104.00 |
| ALBI On 01/11/2007 Index Future | | | 251.87000 | 251.68300 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Call | | 12552.00000 | 13059 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Put | | 35722.00000 | 34359 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 258.83600 | 258.66500 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | 62977.00000 | 64108 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | 16327.00000 | 15748 | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/11/2007 Index Future | | | 110.03200 | 109.93000 | | 0.00 | 0.00 | 8.00 |
| CRD1 On 07/02/2008 Index Future | | | 112.97000 | 112.86500 | | 0.00 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | | | 257.10700 | 256.90500 | | 3.89 | 0.00 | 178.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Call | | 626.00000 | 676 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Put | | 81576.00000 | 79606 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | | | 263.97100 | 263.76500 | | 3.89 | 0.00 | 45.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | 22176.00000 | 23003 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | 34526.00000 | 33293 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 270.50050 | 270.28900 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | 82791.00000 | 84249 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | 19901.00000 | 19244 | 0.00 | 0.00 | 0.00 |
| ILBI On 01/11/2007 Index Future | | | 279.37000 | 279.81600 | | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 287.09700 | 287.57900 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.96000 | 9.97600 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.53500 | 9.57400 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.63200 | 8.67000 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.61800 | 9.65800 | | 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 | | | 9.36500 | 9.39300 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.25900 | 9.28300 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.16100 | 9.18300 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | | 10.11700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | | | 10.12900 | 10.12400 | | 0.37 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | 9.50 | Call | | 1045.00000 | 991 | 0.37 | 0.00 | 0.00 |
| JFRA On 23/08/2007 jFra | 9.50 | Put | | 0.00000 | 0 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 10.30500 | 10.32400 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 7378.00000 | 7328 | 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 | | | 10.35200 | 10.38800 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 17340.00000 | 17252 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 10292.00000 | 10288 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 10.34900 | 10.38500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | 16808.00000 | 16729 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | 16465.00000 | 16479 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 10.19900 | 10.25200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | 19561.00000 | 19470 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | 19556.00000 | 19594 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.07800 | 10.12800 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | 21803.00000 | 21719 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | 22100.00000 | 22137 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | | | 10.11800 | 10.14800 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Call | | 22659.00000 | 22181 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Put | | 2013.00000 | 2068 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 10.02900 | 10.05200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 24863.00000 | 24545 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 6092.00000 | 6178 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 9.93200 | 9.95000 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | 16977.00000 | 16783 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | 16294.00000 | 16424 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | | | 9.69500 | 9.75300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Call | | 30296.00000 | 28250 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Put | | 881.00000 | 1074 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.62200 | 9.68200 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 30756.00000 | 28935 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 4070.00000 | 4571 | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN05 On 02/05/2008 jNote | | | 9.55300 | 9.61300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | 19718.00000 | 18424 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | 13796.00000 | 14851 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | | | 9.21800 | 9.24700 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Call | | 18817.00000 | 17395 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Put | | 3008.00000 | 3419 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 9.14900 | 9.17800 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 19962.00000 | 18789 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 8549.00000 | 9220 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 9.08300 | 9.11100 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | 21191.00000 | 20145 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | 12644.00000 | 13392 | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2007 jRod | | | 9.20400 | 9.20400 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/09/2007 jRod | | | 9.48400 | 9.48500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2007 jRod | | | 9.85900 | 9.85600 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 9.68500 | 9.68300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 9.91300 | 9.91400 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.13100 | 10.13700 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 9.93000 | 9.93700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.09700 | 10.10700 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/11/2007 Index Future | | | 252.04700 | 251.89100 | | 0.00 | 0.00 | 12.00 |
| OTH1 On 07/02/2008 Index Future | | | 258.77600 | 258.61700 | | 0.00 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | | | 9.17000 | 9.23500 | | 2.93 | 0.00 | 70.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Call | | 227.00000 | 291 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Put | | 25958.00000 | 24347 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Call | | 68.00000 | 90 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Put | | 32453.00000 | 30800 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Call | | 17.00000 | 24 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Put | | 39106.00000 | 37438 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | | | 9.10500 | 9.18000 | | 2.93 | 0.00 | 1,665.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 2072.00000 | 2372 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 24167.00000 | 22707 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 1247.00000 | 1446 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 29380.00000 | 27819 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 713.00000 | 838 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 34927.00000 | 33291 | 2.93 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 9.07500 | 9.17000 | | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 8036.00000 | 8960 | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 11698.00000 | 10578 | 2.66 | 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 | | | 8.41500 | 8.45000 | | 6.00 | 0.00 | 266.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Call | | 8138.00000 | 8904 | 6.00 | 0.00 | 35.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Put | | 21614.00000 | 20035 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Call | | 1391.00000 | 1569 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Put | | 49387.00000 | 47220 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 437.00000 | 500 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 66149.00000 | 63867 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 437.00000 | 500 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 66149.00000 | 63867 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Call | | 112.00000 | 130 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Put | | 83852.00000 | 81525 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.34500 | 8.40000 | | 6.00 | 0.00 | 358.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 6897.00000 | 7685 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 50217.00000 | 47412 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 3956.00000 | 4460 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 64452.00000 | 61364 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 2115.00000 | 2415 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 80081.00000 | 76788 | 6.00 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.29500 | 8.34000 | | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 28324.00000 | 29971 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 18175.00000 | 16949 | 5.32 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | | | 8.08500 | 8.07000 | | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Call | | 4101.00000 | 3781 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Put | | 71472.00000 | 72853 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Call | | 1414.00000 | 1275 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Put | | 100081.00000 | 101643 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Call | | 395.00000 | 347 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Put | | 131490.00000 | 133143 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 8.01500 | 8.00000 | | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 23695.00000 | 22937 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 52642.00000 | 53588 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 14581.00000 | 14033 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 73497.00000 | 74654 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 8312.00000 | 7947 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 98263.00000 | 99603 | 10.54 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 7.97000 | 7.95500 | | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 43921.00000 | 42933 | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 38819.00000 | 39535 | 9.69 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | | | 9.32800 | 9.36700 | | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Call | | 559.00000 | 621 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Put | | 8127.00000 | 7713 | 1.60 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R196 On 01/11/2007 Bond Future | 8.50 | Call | | 231.00000 | 260 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Put | | 10888.00000 | 10441 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Call | | 83.00000 | 95 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Put | | 13842.00000 | 13378 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 9.10400 | 9.20400 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 2692.00000 | 3039 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 7161.00000 | 6526 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 1930.00000 | 2202 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 8872.00000 | 8162 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 1341.00000 | 1547 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 10765.00000 | 9990 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 8.93500 | 9.08400 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 3643.00000 | 4212 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 4294.00000 | 3707 | 1.16 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | | | 8.43000 | 8.45500 | | 6.28 | 0.00 | 91.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Call | | 1347.00000 | 1447 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Put | | 39773.00000 | 38541 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Call | | 465.00000 | 502 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Put | | 52956.00000 | 51661 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Call | | 134.00000 | 146 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Put | | 66928.00000 | 65607 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.33000 | 8.35500 | | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 6222.00000 | 6503 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 38348.00000 | 37326 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 3652.00000 | 3833 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 49424.00000 | 48302 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 2006.00000 | 2114 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 61647.00000 | 60452 | 6.28 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.25500 | 8.29000 | | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 24097.00000 | 25146 | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 13471.00000 | 12736 | 5.23 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | | | 8.25500 | 8.29500 | | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Call | | 881.00000 | 1023 | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Put | | 55491.00000 | 52975 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.17500 | 8.21000 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 5832.00000 | 6257 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 53858.00000 | 51984 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.11000 | 8.15000 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 26105.00000 | 27530 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 19644.00000 | 18470 | 6.73 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | | | 8.23000 | 8.25500 | | 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 | | 3488.00000 | 3665 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Put | | 59103.00000 | 57504 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.15000 | 8.18000 | | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 12081.00000 | 12592 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 61572.00000 | 59966 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 8.09000 | 8.12500 | | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | 28994.00000 | 30358 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 20310.00000 | 19224 | 7.21 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | | | 8.42500 | 8.45000 | | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Call | | 1015.00000 | 1096 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Put | | 33991.00000 | 32918 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.31500 | 8.34000 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 5132.00000 | 5373 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 32084.00000 | 31202 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.23500 | 8.26500 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 15729.00000 | 16365 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 16386.00000 | 15708 | 4.88 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | | | 8.17000 | 8.19500 | | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Call | | 1273.00000 | 1385 | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Put | | 53535.00000 | 51832 | 8.52 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 8.09500 | 8.12000 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 6446.00000 | 6791 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 52640.00000 | 51179 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 8.04000 | 8.07000 | | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 31886.00000 | 33132 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 19093.00000 | 18184 | 7.86 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | | | 7.69500 | 7.68000 | | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Call | | 1465.00000 | 1317 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Put | | 73809.00000 | 75152 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.63500 | 7.62500 | | 12.56 | 0.00 | 659.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 8143.00000 | 7879 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 74834.00000 | 75573 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.59000 | 7.57500 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 45556.00000 | 44586 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 28146.00000 | 28692 | 12.88 | 0.00 | 0.00 |
| TRT1 On 01/11/2007 Index Future | | | 254.01400 | 253.81500 | | 0.00 | 0.00 | 400.00 |
| TRT1 On 07/02/2008 Index Future | | | 260.79500 | 260.59300 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|-------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| Total for Derivatives: | | | | | | | 130.00 | 35,853.00 |

Grand Total: 130.00 35,853.00