

Daily MTM Report

Daily summary for 14/09/2007

| 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 | | | 9.24000 | 9.29000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.57000 | 8.62500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.23000 | 8.29000 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.47000 | 9.52000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.61000 | 8.66000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.47500 | 8.53500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.44500 | 8.50000 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.60500 | 8.66000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.37000 | 8.42500 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.84500 | 7.90500 | | | 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 | | | 7.16360 | | 7.13240 | | 0.00 | 5.00 | 1,783.00 |
| \$ / R On 14/12/2007 Currency Future | | | 7.25480 | | 7.22290 | | 0.00 | 20.00 | 23,680.00 |
| \$ / R On 17/03/2008 Currency Future | | | 7.35630 | | 7.32480 | | 0.00 | 0.00 | 7,600.00 |
| ALBI On 01/11/2007 Index Future | | | 254.65700 | | 254.00200 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Call | | | 18574.00000 | 21868 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Put | | | 18554.00000 | 15298 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 261.72400 | | 261.09300 | | 0.00 | 0.00 | 8.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | | 79628.00000 | 84742 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | | 8698.00000 | 7502 | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/11/2007 Index Future | | | 109.55100 | | 109.15700 | | 0.00 | 0.00 | 8.00 |
| CRD1 On 07/02/2008 Index Future | | | 112.52000 | | 112.11600 | | 0.00 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | | | 255.58150 | | 254.39800 | | 3.89 | 0.00 | 60.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Call | | | 23.00000 | 60 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Put | | | 106043.00000 | 94245 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | | | 262.50800 | | 261.29400 | | 3.89 | 0.00 | 12.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | | 11492.00000 | 15312 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | | 48552.00000 | 40232 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 269.12850 | | 267.88300 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | | 64510.00000 | 72793 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | | 25680.00000 | 21508 | 0.00 | 0.00 | 0.00 |
| ILBI On 01/11/2007 Index Future | | | 280.88500 | | 280.92700 | | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 288.67900 | | 288.77000 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 10.03100 | | 10.12900 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.50600 | | 9.59800 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.52200 | | 8.60800 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.58300 | | 9.68400 | | 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 | | | 9.34500 | 9.44600 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.22900 | 9.33000 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.12200 | 9.21600 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | | 10.16700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 10.33600 | 10.37500 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 7510.00000 | 7409 | 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 | | | 10.36700 | 10.45400 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 16532.00000 | 16383 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 9343.00000 | 9378 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 10.37000 | 10.45200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | 16159.00000 | 16018 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | 15639.00000 | 15714 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 10.21600 | 10.31300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | 19011.00000 | 18867 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | 18858.00000 | 18950 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.05300 | 10.13200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | 21255.00000 | 21136 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | 21542.00000 | 21615 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | | | 10.08300 | 10.17200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Call | | 22166.00000 | 20753 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Put | | 1098.00000 | 1268 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 9.97200 | 10.07400 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 24375.00000 | 23052 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 5218.00000 | 5697 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 9.85400 | 9.96200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | 16349.00000 | 15357 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | 15449.00000 | 16406 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | | | 9.63700 | 9.74100 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Call | | 29358.00000 | 25607 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Put | | 416.00000 | 667 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.56300 | 9.66900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 29709.00000 | 26507 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 3531.00000 | 4420 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.49400 | 9.59900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | 18691.00000 | 16493 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | 13317.00000 | 15238 | 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 | | | 9.19800 | 9.30500 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Call | | 20803.00000 | 15261 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Put | | 1308.00000 | 2550 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 9.12700 | 9.23500 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 21494.00000 | 17068 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 6447.00000 | 8900 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 9.05700 | 9.16500 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | 22533.00000 | 18497 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | 10521.00000 | 13416 | 0.00 | 0.00 | 0.00 |
| JROD On 28/09/2007 jRod | | | 9.41200 | 9.41600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2007 jRod | | | 9.72100 | 9.73000 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 10.03300 | 10.04800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 9.85400 | 9.86600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.10100 | 10.11700 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.31000 | 10.33000 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.10900 | 10.12500 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/11/2007 Index Future | | | 250.11300 | 248.55400 | | 0.00 | 0.00 | 12.00 |
| OTH1 On 07/02/2008 Index Future | | | 256.89100 | 255.29200 | | 0.00 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | | | 9.20400 | 9.28400 | | 2.93 | 0.00 | 124.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Call | | 54.00000 | 82 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Put | | 27045.00000 | 25014 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Call | | 10.00000 | 16 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Put | | 33655.00000 | 31602 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Call | | 1.00000 | 2 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Put | | 40350.00000 | 38293 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | | | 9.08900 | 9.16900 | | 2.93 | 74.00 | 622.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 1734.00000 | 2030 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 23571.00000 | 21988 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 992.00000 | 1180 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 28868.00000 | 27177 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 535.00000 | 646 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 34491.00000 | 32724 | 2.93 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 9.00400 | 9.08400 | | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 8456.00000 | 9278 | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 10267.00000 | 9364 | 2.66 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | | | 8.53100 | 8.63100 | | 6.00 | 0.00 | 266.00 |
| R157 On 01/11/2007 Bond Future | 8.50 | Call | | 7552.00000 | 10285 | 6.00 | 25.00 | 75.00 |
| R157 On 01/11/2007 Bond Future | 8.50 | Put | | 16248.00000 | 12350 | 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 | 8.75 | Call | | 15648.00000 | 19899 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.75 | Put | | 7816.00000 | 5436 | 6.00 | 0.00 | 50.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Call | | 2941.00000 | 4329 | 6.00 | 0.00 | 35.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Put | | 28453.00000 | 23210 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Call | | 207.00000 | 362 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Put | | 60239.00000 | 53763 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 36.00000 | 68 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 77784.00000 | 71185 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 36.00000 | 68 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 77784.00000 | 71185 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Call | | 5.00000 | 9 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Put | | 95781.00000 | 89154 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.44700 | 8.54700 | | 6.00 | 0.00 | 358.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 4093.00000 | 5168 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 56950.00000 | 51548 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 2122.00000 | 2754 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 72155.00000 | 66310 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 1012.00000 | 1351 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 88514.00000 | 82376 | 6.00 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.38500 | 8.48500 | | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 22278.00000 | 25642 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 21331.00000 | 18359 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Call | | 30968.00000 | 35041 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Put | | 14375.00000 | 12112 | 5.32 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | | | 8.19700 | 8.29700 | | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Call | | 620.00000 | 1042 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Put | | 93364.00000 | 82707 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Call | | 117.00000 | 215 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Put | | 124158.00000 | 113176 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Call | | 16.00000 | 32 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Put | | 156484.00000 | 145421 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 8.13400 | 8.23400 | | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 12940.00000 | 16053 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 68090.00000 | 60108 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 7082.00000 | 9047 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 92201.00000 | 83072 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 3527.00000 | 4648 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 119681.00000 | 109708 | 10.54 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 8.08800 | 8.18800 | | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 29492.00000 | 34430 | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 50471.00000 | 44317 | 9.69 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | | | 9.40500 | 9.44100 | | 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 | 8.75 | Call | | 219.00000 | 247 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Put | | 8689.00000 | 8278 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Call | | 65.00000 | 74 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Put | | 11624.00000 | 11194 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Call | | 15.00000 | 18 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Put | | 14677.00000 | 14240 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 9.16000 | 9.25000 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 2258.00000 | 2544 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 7177.00000 | 6581 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 1561.00000 | 1779 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 8954.00000 | 8289 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 1041.00000 | 1199 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 10917.00000 | 10192 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 8.97200 | 9.11200 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 3366.00000 | 3887 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 4234.00000 | 3670 | 1.16 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | | | 8.56400 | 8.65400 | | 6.28 | 0.00 | 91.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Call | | 206.00000 | 326 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Put | | 49157.00000 | 44534 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Call | | 41.00000 | 69 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Put | | 63057.00000 | 58342 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Call | | 6.00000 | 11 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Put | | 77324.00000 | 72587 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.47000 | 8.56000 | | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 3286.00000 | 4042 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 46017.00000 | 42134 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 1722.00000 | 2169 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 58099.00000 | 53908 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 833.00000 | 1075 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 71078.00000 | 66682 | 6.28 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.40000 | 8.49000 | | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 17653.00000 | 20038 | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 17151.00000 | 14996 | 5.23 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | | | 8.43000 | 8.53000 | | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Call | | 70.00000 | 131 | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Put | | 70112.00000 | 63644 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.35200 | 8.45200 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 2584.00000 | 3342 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 66326.00000 | 60629 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.29200 | 8.39200 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 17319.00000 | 20256 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 26401.00000 | 22954 | 6.73 | 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 | | | 8.40200 | 8.50200 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Call | | 677.00000 | 980 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Put | | 73627.00000 | 66961 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.32700 | 8.42700 | | 11.05 | 0.00 | 38.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 6662.00000 | 7957 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 73356.00000 | 67734 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 8.27100 | 8.37100 | | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | 19213.00000 | 22442 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 27523.00000 | 23891 | 7.21 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | | | 8.55900 | 8.64900 | | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Call | | 140.00000 | 229 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Put | | 42242.00000 | 38217 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.45400 | 8.54400 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 2666.00000 | 3307 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 38727.00000 | 35362 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.38000 | 8.47000 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 10963.00000 | 12604 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 20537.00000 | 18275 | 4.88 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | | | 8.33300 | 8.43300 | | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Call | | 112.00000 | 209 | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Put | | 69415.00000 | 62403 | 8.52 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 8.26100 | 8.36100 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 2764.00000 | 3646 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 66134.00000 | 59941 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 8.21000 | 8.31000 | | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 21605.00000 | 25127 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 25818.00000 | 22304 | 7.86 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | | | 7.80900 | 7.90900 | | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Call | | 117.00000 | 228 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Put | | 94753.00000 | 85250 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.75200 | 7.85200 | | 12.56 | 0.00 | 659.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 3498.00000 | 4666 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 92484.00000 | 83950 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.70900 | 7.80900 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 31320.00000 | 36290 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 37059.00000 | 32263 | 12.88 | 0.00 | 0.00 |
| TRT1 On 01/11/2007 Index Future | | | 252.49700 | 251.31800 | | 0.00 | 0.00 | 400.00 |
| TRT1 On 07/02/2008 Index Future | | | 259.34000 | 258.13000 | | 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: | | | | | | | 124.00 | 35,881.00 |
|-------------------------------|--|--|--|--|--|--|---------------|------------------|

| | | | | | | | | |
|---------------------|--|--|--|--|--|--|---------------|------------------|
| Grand Total: | | | | | | | 124.00 | 35,881.00 |
|---------------------|--|--|--|--|--|--|---------------|------------------|