



Daily MTM Report

Daily summary for 03/10/2007

| 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 | | | 8.88500 | 8.93500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.24000 | 8.28500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.99000 | 8.03500 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.29000 | 9.34000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.28000 | 8.32500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.17000 | 8.21500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.14500 | 8.19000 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.28500 | 8.33000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.09500 | 8.13500 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.65500 | 7.70000 | | | 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 | | | 6.96200 | 7.00260 | | 0.00 | 155.00 | 24,429.00 |
| \$ / R On 17/03/2008 Currency Future | | | 7.06020 | 7.10250 | | 0.00 | 2,502.00 | 11,116.00 |
| \$ / R On 13/06/2008 Currency Future | | | 7.16340 | 7.20590 | | 0.00 | 0.00 | 0.00 |
| £ / R On 14/12/2007 Currency Future | | | 14.15740 | 14.26620 | | 0.00 | 0.00 | 0.00 |
| £ / R On 17/03/2008 Currency Future | | | 14.32270 | 14.43450 | | 0.00 | 0.00 | 0.00 |
| £ / R On 13/06/2008 Currency Future | | | 14.49640 | 14.60630 | | 0.00 | 0.00 | 0.00 |
| € / R On 14/12/2007 Currency Future | | | 9.86320 | 9.92350 | | 0.00 | 200.00 | 0.00 |
| € / R On 17/03/2008 Currency Future | | | 10.01170 | 10.07340 | | 0.00 | 0.00 | 0.00 |
| € / R On 13/06/2008 Currency Future | | | 10.16410 | 10.22480 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | | | 258.26700 | 257.93700 | | 0.00 | 166.00 | 166.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Call | | 42025.00000 | 44771 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Put | | 2655.00000 | 2101 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 265.54000 | 265.07500 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | 113320.00000 | 117612 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | 2570.00000 | 2212 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | | | 271.88900 | 271.42100 | | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Call | | 80746.00000 | 84170 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Put | | 16536.00000 | 15280 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | | | 279.43700 | 278.97200 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Call | | 148063.00000 | 152095 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Put | | 8343.00000 | 7725 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 286.98500 | 286.52300 | | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | 219558.00000 | 223866 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | 4328.00000 | 4016 | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/11/2007 Index Future | | | 110.87700 | 110.71600 | | 0.00 | 0.00 | 8.00 |
| CRD1 On 07/02/2008 Index Future | | | 113.86200 | 113.69700 | | 0.00 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | | | 259.26500 | 258.77300 | | 3.89 | 0.00 | 60.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Call | | 173.00000 | 247 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Put | | 62443.00000 | 57597 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | | | 266.24400 | 265.74100 | | 3.89 | 0.00 | 4.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | 28271.00000 | 31039 | 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 | | 20861.00000 | 18599 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 272.96700 | 272.45000 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | 96282.00000 | 100391 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | 11782.00000 | 10721 | 0.00 | 0.00 | 0.00 |
| ILBI On 01/11/2007 Index Future | | | 282.34500 | 282.24500 | | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 290.16600 | 290.05600 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.88300 | 9.92400 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.30400 | 9.35200 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.45600 | 8.49700 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.37900 | 9.42400 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 9.16200 | 9.20400 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.08000 | 9.11700 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.98200 | 9.01800 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 10.32900 | 10.31700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 10.33000 | 10.31900 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 7365.00000 | 7393 | 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 | | | 10.37500 | 10.39000 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 15636.00000 | 15571 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 8576.00000 | 8545 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 10.35000 | 10.37100 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | 15388.00000 | 15325 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | 15082.00000 | 15074 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 10.20600 | 10.23500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | 18363.00000 | 18299 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | 18400.00000 | 18406 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 9.97000 | 10.03200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | 20647.00000 | 20548 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | 21177.00000 | 21229 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | | | 10.00600 | 10.03500 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Call | | 19255.00000 | 18747 | 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 | | 631.00000 | 641 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 9.85700 | 9.89800 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 21441.00000 | 20894 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 5403.00000 | 5582 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 9.69400 | 9.74300 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | 13781.00000 | 13341 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | 16836.00000 | 17283 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | | | 9.40500 | 9.45000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Call | | 18400.00000 | 16808 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Put | | 728.00000 | 888 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.31200 | 9.36300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 20232.00000 | 18855 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 5941.00000 | 6559 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.22600 | 9.28000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | 11962.00000 | 11054 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | 19159.00000 | 20395 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | | | 9.03200 | 9.07500 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Call | | 8451.00000 | 6712 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Put | | 3607.00000 | 4642 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 8.95800 | 9.00100 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 11843.00000 | 10468 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 11780.00000 | 13196 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 8.88500 | 8.93000 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | 13734.00000 | 12390 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | 16892.00000 | 18493 | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2007 jRod | | | 9.66000 | 9.66400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 9.98600 | 9.98900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 10.28700 | 10.28600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.09300 | 10.09200 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.28300 | 10.28200 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.41300 | 10.41400 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/11/2007 Index Future | | | 254.30900 | 253.58000 | | 0.00 | 0.00 | 12.00 |
| OTH1 On 07/02/2008 Index Future | | | 261.15500 | 260.40900 | | 0.00 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | | | 8.85800 | 8.90800 | | 2.93 | 2,310.00 | 3,650.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Call | | 13.00000 | 17 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Put | | 1740.00000 | 1614 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Call | | 2.00000 | 2 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Put | | 2395.00000 | 2265 | 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 | | 3063.00000 | 2933 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | | | 8.74700 | 8.79700 | | 2.93 | 0.00 | 6,220.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 313.00000 | 342 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 1619.00000 | 1530 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 186.00000 | 205 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 2096.00000 | 1997 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 103.00000 | 115 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 2622.00000 | 2515 | 2.93 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 8.65000 | 8.70000 | | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 1260.00000 | 1326 | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 610.00000 | 567 | 2.66 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | | | 8.21900 | 8.26900 | | 6.00 | 0.00 | 2,660.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Call | | 841.00000 | 999 | 6.00 | 0.00 | 350.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Put | | 970.00000 | 789 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.50 | Call | | 1880.00000 | 2134 | 6.00 | 0.00 | 75.00 |
| R157 On 01/11/2007 Bond Future | 8.50 | Put | | 327.00000 | 242 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.75 | Call | | 3282.00000 | 3595 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 8.75 | Put | | 76.00000 | 50 | 6.00 | 0.00 | 50.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Call | | 59.00000 | 77 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Put | | 3639.00000 | 3318 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 8.00000 | 11 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 5361.00000 | 5024 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 8.00000 | 11 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 5361.00000 | 5024 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Call | | 1.00000 | 1 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Put | | 7156.00000 | 6817 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.15600 | 8.20600 | | 6.00 | 20.00 | 3,580.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 778.00000 | 865 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 3837.00000 | 3593 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 424.00000 | 477 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 5200.00000 | 4923 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 211.00000 | 241 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 6734.00000 | 6433 | 6.00 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.10900 | 8.15900 | | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 3370.00000 | 3585 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 1194.00000 | 1086 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Call | | 4474.00000 | 4721 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Put | | 733.00000 | 658 | 5.32 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | | | 7.96700 | 8.01700 | | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Call | | 104.00000 | 136 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Put | | 6237.00000 | 5695 | 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 | | 14.00000 | 19 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Put | | 9277.00000 | 8708 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Call | | 1.00000 | 2 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Put | | 12507.00000 | 11933 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 7.90800 | 7.95800 | | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 2107.00000 | 2329 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 4523.00000 | 4170 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 1201.00000 | 1347 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 6613.00000 | 6185 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 619.00000 | 705 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 9135.00000 | 8647 | 10.54 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 7.86100 | 7.91100 | | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 4319.00000 | 4637 | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 3307.00000 | 3051 | 9.69 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | | | 9.22200 | 9.26900 | | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Call | | 19.00000 | 24 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Put | | 657.00000 | 603 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Call | | 4.00000 | 5 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Put | | 950.00000 | 894 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Call | | 1.00000 | 1 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Put | | 1257.00000 | 1200 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 8.92000 | 8.98500 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 294.00000 | 320 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 526.00000 | 487 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 205.00000 | 225 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 684.00000 | 640 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 137.00000 | 152 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 865.00000 | 815 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 8.71400 | 8.78600 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 452.00000 | 484 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 286.00000 | 262 | 1.16 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | | | 8.24700 | 8.29700 | | 6.28 | 0.00 | 910.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Call | | 50.00000 | 64 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Put | | 3047.00000 | 2792 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Call | | 8.00000 | 10 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Put | | 4411.00000 | 4144 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Call | | 1.00000 | 1 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Put | | 5835.00000 | 5565 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.15900 | 8.20900 | | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 633.00000 | 703 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 3082.00000 | 2888 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 349.00000 | 392 | 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 | | 4162.00000 | 3942 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 176.00000 | 201 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 5376.00000 | 5138 | 6.28 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.08800 | 8.13800 | | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 2760.00000 | 2933 | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 919.00000 | 835 | 5.23 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | | | 8.14300 | 8.19300 | | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Call | | 15.00000 | 20 | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Put | | 4796.00000 | 4466 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.07100 | 8.12100 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 504.00000 | 567 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 4721.00000 | 4452 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.01200 | 8.06200 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 2753.00000 | 2950 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 1534.00000 | 1403 | 6.73 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | | | 8.11400 | 8.16400 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Call | | 100.00000 | 119 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Put | | 5012.00000 | 4673 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.04500 | 8.09500 | | 11.05 | 0.00 | 380.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 1047.00000 | 1138 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 5395.00000 | 5129 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 7.99000 | 8.04000 | | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | 3050.00000 | 3265 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 1585.00000 | 1448 | 7.21 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | | | 8.24400 | 8.29400 | | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Call | | 36.00000 | 48 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Put | | 2611.00000 | 2389 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.14600 | 8.19600 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 525.00000 | 585 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 2571.00000 | 2404 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.07100 | 8.12100 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 1776.00000 | 1900 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 1209.00000 | 1113 | 4.88 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | | | 8.06400 | 8.11400 | | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Call | | 24.00000 | 33 | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Put | | 4660.00000 | 4303 | 8.52 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 7.99800 | 8.04800 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 549.00000 | 623 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 4647.00000 | 4357 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 7.94700 | 7.99700 | | 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 | | 3307.00000 | 3536 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 1503.00000 | 1369 | 7.86 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | | | 7.62900 | 7.67900 | | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Call | | 12.00000 | 17 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Put | | 7237.00000 | 6742 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.57600 | 7.62600 | | 12.56 | 0.00 | 6,590.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 556.00000 | 638 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 7235.00000 | 6813 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.53200 | 7.58200 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 4214.00000 | 4517 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 2544.00000 | 2339 | 12.88 | 0.00 | 0.00 |
| TRT1 On 01/11/2007 Index Future | | | 256.14800 | 255.65600 | | 0.00 | 0.00 | 400.00 |
| TRT1 On 07/02/2008 Index Future | | | 263.04400 | 262.54000 | | 0.00 | 0.00 | 0.00 |
| Total for Derivatives: | | | | | | | 5,353.00 | 60,660.00 |

Grand Total: **5,353.00** **60,660.00**