

Daily MTM Report

Daily summary for 14/03/2007

| 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 | | | 8.00500 | 7.95500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.66500 | 7.60500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.40000 | 7.37000 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 8.41500 | 8.36500 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.71000 | 7.64500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.60500 | 7.54000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.59500 | 7.53500 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 7.70500 | 7.64500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.51500 | 7.45000 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.09500 | 8.90000 | | | 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

| | | | | | | | | | |
|---------------------------------|--------|------|-----------|--|--------------|--------|------|------|--------|
| CRD1 On 03/05/2007 Index Future | | | 110.03000 | | 110.31400 | | 0.00 | 0.00 | 10.00 |
| GOVI On 03/05/2007 jGovi | | | 256.97800 | | 257.79200 | | 3.89 | 0.00 | 144.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Call | | | 227920.00000 | 219780 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Put | | | 0.00000 | 0 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | | | 262.52200 | | 263.35200 | | 3.89 | 0.00 | 69.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | | 228521.00000 | 220222 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Put | | | 1.00000 | 2 | 3.89 | 0.00 | 0.00 |
| ILBI On 03/05/2007 Index Future | | | 273.95000 | | 273.99300 | | 0.00 | 0.00 | 0.00 |
| ILBI On 02/08/2007 Index Future | | | 280.23700 | | 280.27300 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 8.67300 | | 8.62200 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.33600 | | 8.29200 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.83200 | | 7.79600 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.36400 | | 8.32000 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.24700 | | 8.20600 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.18600 | | 8.13500 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.12900 | | 8.07700 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 9.11300 | | 9.11700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 9.19500 | | 9.18600 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | | 4110.00000 | 4132 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | | 1.00000 | 0 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 9.18200 | | 9.15900 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | | 4081.00000 | 4134 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | | 37.00000 | 34 | 0.37 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 01/11/2007 jFra | | | 9.11000 | 9.06800 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 4242.00000 | 4341 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 133.00000 | 122 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 8.98500 | 8.92300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 20740.00000 | 20790 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 17282.00000 | 17181 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | | | 8.83800 | 8.79700 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Call | | 4069.00000 | 4252 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Put | | 12333.00000 | 11765 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 8.71300 | 8.66200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | 7865.00000 | 8165 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | 18605.00000 | 17969 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | | | 8.37900 | 8.32300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Call | | 177.00000 | 227 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Put | | 37619.00000 | 35365 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 8.30900 | 8.25000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 1535.00000 | 1771 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 42018.00000 | 39814 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | | | 8.12200 | 8.07900 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Call | | 3.00000 | 5 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Put | | 62346.00000 | 59320 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | | | 8.07100 | 8.02500 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 236.00000 | 299 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 66421.00000 | 63232 | 0.00 | 0.00 | 0.00 |
| JROD On 30/03/2007 jRod | | | 8.68400 | 8.68700 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2007 jRod | | | 8.79800 | 8.80700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2007 jRod | | | 9.00000 | 9.01200 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 03/05/2007 Index Future | | | 253.30000 | 254.06200 | | 0.00 | 0.00 | 15.00 |
| R153 On 03/05/2007 Bond Future | | | 7.98500 | 7.93500 | | 3.35 | 0.00 | 366.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Call | | 18373.00000 | 16983 | 3.45 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Put | | 896.00000 | 1067 | 3.45 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Call | | 26883.00000 | 25379 | 3.57 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Put | | 265.00000 | 321 | 3.57 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Call | | 23986.00000 | 22509 | 3.53 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Put | | 404.00000 | 488 | 3.53 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Call | | 25429.00000 | 23937 | 3.55 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Put | | 328.00000 | 397 | 3.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 03/05/2007 Bond Future | 9.00 | Call | | 32769.00000 | 31232 | 3.65 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Put | | 108.00000 | 133 | 3.65 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | 7.94000 | 7.89000 | | 3.10 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 20688.00000 | 19552 | 3.20 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 3142.00000 | 3457 | 3.20 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 25392.00000 | 24169 | 3.28 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 2169.00000 | 2398 | 3.28 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 26609.00000 | 25368 | 3.30 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 1973.00000 | 2183 | 3.30 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 27841.00000 | 26583 | 3.32 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 1793.00000 | 1986 | 3.32 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 32885.00000 | 31570 | 3.40 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 1215.00000 | 1351 | 3.40 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | | | 7.64500 | 7.58500 | | 6.65 | 3.00 | 481.00 |
| R157 On 03/05/2007 Bond Future | 7.50 | Call | | 9952.00000 | 8040 | 6.25 | 0.00 | 75.00 |
| R157 On 03/05/2007 Bond Future | 7.50 | Put | | 16346.00000 | 18924 | 6.25 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.00 | Call | | 34042.00000 | 30342 | 6.65 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.00 | Put | | 3388.00000 | 4177 | 6.65 | 0.00 | 60.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Call | | 66800.00000 | 62434 | 7.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Put | | 425.00000 | 549 | 7.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Call | | 100858.00000 | 96380 | 7.45 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Put | | 36.00000 | 48 | 7.45 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Call | | 80469.00000 | 76030 | 7.21 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Put | | 165.00000 | 216 | 7.21 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Call | | 83884.00000 | 79435 | 7.25 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Put | | 129.00000 | 170 | 7.25 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Call | | 87293.00000 | 82836 | 7.29 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Put | | 101.00000 | 133 | 7.29 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 7.60500 | 7.54500 | | 6.40 | 0.00 | 3.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 71173.00000 | 67296 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 3554.00000 | 4063 | 6.80 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 83547.00000 | 79512 | 6.96 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 2339.00000 | 2690 | 6.96 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Call | | 86679.00000 | 82612 | 7.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 2104.00000 | 2422 | 7.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 89821.00000 | 85725 | 7.04 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 1891.00000 | 2180 | 7.04 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 102462.00000 | 98271 | 7.20 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 1228.00000 | 1422 | 7.20 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | | | 7.37400 | 7.34200 | | 10.93 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Call | | 109335.00000 | 105335 | 11.59 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Put | | 602.00000 | 679 | 11.59 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 03/05/2007 Bond Future | 8.45 | Call | | 131087.00000 | 127039 | 11.85 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Put | | 227.00000 | 256 | 11.85 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Call | | 141829.00000 | 137770 | 11.99 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Put | | 137.00000 | 154 | 11.99 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Call | | 162957.00000 | 158886 | 12.25 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Put | | 49.00000 | 54 | 12.25 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Call | | 136472.00000 | 132417 | 11.92 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Put | | 177.00000 | 199 | 11.92 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 7.32700 | 7.29400 | | 11.19 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 119473.00000 | 115676 | 11.90 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 5393.00000 | 5799 | 11.90 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 139565.00000 | 135635 | 12.18 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 3499.00000 | 3770 | 12.18 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 144604.00000 | 140648 | 12.25 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 3136.00000 | 3382 | 12.25 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 149643.00000 | 145663 | 12.32 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 2811.00000 | 3032 | 12.32 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Call | | 169729.00000 | 165673 | 12.60 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 1807.00000 | 1952 | 12.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | | | 8.34200 | 8.28400 | | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.25 | Call | | 2222.00000 | 1775 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.25 | Put | | 2796.00000 | 3325 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.50 | Call | | 4719.00000 | 4019 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.50 | Put | | 1087.00000 | 1364 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.75 | Call | | 8127.00000 | 7254 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.75 | Put | | 314.00000 | 417 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | | | 8.17600 | 8.10800 | | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.25 | Call | | 5382.00000 | 4807 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.25 | Put | | 3297.00000 | 3721 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.50 | Call | | 7726.00000 | 7022 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.50 | Put | | 1982.00000 | 2278 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Call | | 10488.00000 | 9678 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Put | | 1104.00000 | 1293 | 1.60 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | | | 7.67300 | 7.60500 | | 6.58 | 0.00 | 30.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Call | | 51872.00000 | 47967 | 6.97 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Put | | 357.00000 | 481 | 6.97 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Call | | 62729.00000 | 58752 | 7.13 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Put | | 138.00000 | 190 | 7.13 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Call | | 65444.00000 | 61456 | 7.17 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Put | | 108.00000 | 149 | 7.17 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Call | | 68155.00000 | 64159 | 7.21 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Put | | 84.00000 | 117 | 7.21 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 03/05/2007 Bond Future | 9.00 | Call | | 78947.00000 | 74930 | 7.37 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Put | | 30.00000 | 42 | 7.37 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 7.60300 | 7.53100 | | 6.59 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 57188.00000 | 53486 | 7.01 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 2653.00000 | 3129 | 7.01 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 67075.00000 | 63223 | 7.17 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 1727.00000 | 2052 | 7.17 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 69577.00000 | 65694 | 7.21 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 1548.00000 | 1843 | 7.21 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 72089.00000 | 68178 | 7.25 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 1389.00000 | 1656 | 7.25 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Call | | 82190.00000 | 78190 | 7.42 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 894.00000 | 1073 | 7.42 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | | | 7.57300 | 7.50400 | | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Call | | 70097.00000 | 65063 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Put | | 42.00000 | 68 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Call | | 83384.00000 | 78329 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Put | | 7.00000 | 13 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Call | | 86674.00000 | 81617 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Put | | 5.00000 | 8 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Call | | 89951.00000 | 84893 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Put | | 3.00000 | 5 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Call | | 102915.00000 | 97855 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Put | | 0.00000 | 1 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 7.51100 | 7.44100 | | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 74613.00000 | 69818 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 1103.00000 | 1384 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 87162.00000 | 82235 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 528.00000 | 677 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 90314.00000 | 85363 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 435.00000 | 560 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 93466.00000 | 88495 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 356.00000 | 462 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 106044.00000 | 101017 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 154.00000 | 204 | 7.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | | | 7.56600 | 7.50300 | | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Call | | 75264.00000 | 70498 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Put | | 685.00000 | 855 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Call | | 88945.00000 | 84083 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Put | | 275.00000 | 349 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Call | | 92365.00000 | 87488 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Put | | 216.00000 | 275 | 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 03/05/2007 Bond Future | 8.80 | Call | | 95779.00000 | 90891 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Put | | 168.00000 | 216 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Call | | 109348.00000 | 104430 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Put | | 59.00000 | 76 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 7.51100 | 7.44600 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 82638.00000 | 78199 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 4619.00000 | 5229 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Call | | 94914.00000 | 90288 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Put | | 2978.00000 | 3401 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 98029.00000 | 93364 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Put | | 2656.00000 | 3039 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 101158.00000 | 96456 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 2364.00000 | 2711 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 113767.00000 | 108946 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 1455.00000 | 1684 | 11.05 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | | | 7.66700 | 7.60300 | | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 7.75 | Call | | 12815.00000 | 10717 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 7.75 | Put | | 5276.00000 | 6469 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.00 | Call | | 22136.00000 | 19404 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.00 | Put | | 1937.00000 | 2496 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.25 | Call | | 33212.00000 | 30118 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.25 | Put | | 553.00000 | 750 | 5.63 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | | | 7.59200 | 7.52500 | | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Call | | 20217.00000 | 18103 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Put | | 8986.00000 | 10233 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Call | | 28637.00000 | 26103 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Put | | 5110.00000 | 5936 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Call | | 38305.00000 | 35442 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Put | | 2670.00000 | 3167 | 5.59 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | | | 7.48800 | 7.42000 | | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Call | | 82154.00000 | 76717 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Put | | 38.00000 | 59 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Call | | 96309.00000 | 90855 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Put | | 7.00000 | 12 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Call | | 99806.00000 | 94350 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Put | | 5.00000 | 7 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Call | | 103284.00000 | 97828 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Put | | 3.00000 | 5 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Call | | 117020.00000 | 111562 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Put | | 0.00000 | 1 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 7.43500 | 7.36600 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Call | | 86469.00000 | 81213 | 8.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|-----------------|
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 964.00000 | 1211 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Call | | 100002.00000 | 94628 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 456.00000 | 585 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 103385.00000 | 97990 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 374.00000 | 482 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 106763.00000 | 101350 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 306.00000 | 396 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Call | | 120193.00000 | 114732 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Put | | 131.00000 | 173 | 8.55 | 0.00 | 0.00 |
| R209 On 03/05/2007 Bond Future | | | 7.07000 | 7.03000 | | 12.67 | 0.00 | 0.00 |
| R209 On 03/05/2007 Bond Future | 7.00 | Call | | 15581.00000 | 13348 | 12.67 | 0.00 | 0.00 |
| R209 On 03/05/2007 Bond Future | 7.00 | Put | | 18997.00000 | 21286 | 12.67 | 0.00 | 0.00 |
| R209 On 03/05/2007 Bond Future | 7.25 | Call | | 31912.00000 | 28564 | 12.67 | 0.00 | 0.00 |
| R209 On 03/05/2007 Bond Future | 7.25 | Put | | 7480.00000 | 8655 | 12.67 | 0.00 | 0.00 |
| R209 On 03/05/2007 Bond Future | 6.75 | Call | | 5809.00000 | 4696 | 12.67 | 0.00 | 0.00 |
| R209 On 03/05/2007 Bond Future | 6.75 | Put | | 38501.00000 | 41910 | 12.67 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | | | 7.03000 | 6.99000 | | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.00 | Call | | 29647.00000 | 27228 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.00 | Put | | 28507.00000 | 30636 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.25 | Call | | 45395.00000 | 42301 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 7.25 | Put | | 16468.00000 | 17922 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 6.75 | Call | | 17593.00000 | 15883 | 12.56 | 0.00 | 0.00 |
| R209 On 02/08/2007 Bond Future | 6.75 | Put | | 45658.00000 | 48496 | 12.56 | 0.00 | 0.00 |
| TRT1 On 03/05/2007 Index Future | | | 253.92900 | 254.73000 | | 0.00 | 0.00 | 500.00 |
| Total for Derivatives: | | | | | | | 3.00 | 1,753.00 |
| Grand Total: | | | | | | | 3.00 | 1,753.00 |