



Daily MTM Report

Daily summary for 05/09/2007

| 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 | | | 9.35000 | 9.36000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.66000 | 8.66000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.32000 | 8.32000 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.61000 | 9.62000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.69500 | 8.70000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.53500 | 8.53000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.49000 | 8.49000 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.69500 | 8.70000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.43500 | 8.43000 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.94000 | 7.94000 | | | 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 | | | 7.25670 | | 7.24430 | | 0.00 | 2.00 | 2,137.00 |
| \$ / R On 14/12/2007 Currency Future | | | 7.35030 | | 7.33860 | | 0.00 | 0.00 | 23,630.00 |
| \$ / R On 17/03/2008 Currency Future | | | 7.45570 | | 7.44460 | | 0.00 | 0.00 | 7,600.00 |
| ALBI On 01/11/2007 Index Future | | | 253.67600 | | 253.79700 | | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Call | | | 19190.00000 | 18431 | 0.00 | 0.00 | 0.00 |
| ALBI On 01/11/2007 Index Future | 254.00 | Put | | | 21220.00000 | 21671 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 260.81000 | | 260.94500 | | 0.00 | 0.00 | 8.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | | 79123.00000 | 77968 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | | 9673.00000 | 9868 | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/11/2007 Index Future | | | 109.15400 | | 109.21800 | | 0.00 | 0.00 | 8.00 |
| CRD1 On 07/02/2008 Index Future | | | 112.11700 | | 112.18500 | | 0.00 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | | | 254.53000 | | 254.66200 | | 3.89 | 0.00 | 60.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Call | | | 66.00000 | 54 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/11/2007 jGovi | 265.00 | Put | | | 103446.00000 | 104754 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | | | 261.44000 | | 261.58000 | | 3.89 | 0.00 | 12.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | | 13022.00000 | 12520 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | | 47222.00000 | 48120 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 268.03100 | | 268.17300 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | | 67164.00000 | 66150 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | | 25434.00000 | 25840 | 0.00 | 0.00 | 0.00 |
| ILBI On 01/11/2007 Index Future | | | 279.77000 | | 279.68900 | | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 287.63800 | | 287.56600 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 10.19400 | | 10.26600 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.67900 | | 9.70900 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.70700 | | 8.74300 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.76200 | | 9.80000 | | 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 | | | 9.52000 | 9.54800 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.40900 | 9.43100 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.32100 | 9.32100 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 10.16300 | 10.16300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 10.44700 | 10.46200 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 7735.00000 | 7697 | 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 | | | 10.51400 | 10.56000 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 17058.00000 | 16949 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 9603.00000 | 9610 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 10.51900 | 10.56900 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | 16615.00000 | 16517 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | 15794.00000 | 15824 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 10.40300 | 10.40300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | 19376.00000 | 19348 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | 19005.00000 | 18976 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.24100 | 10.32300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | 21710.00000 | 21587 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | 21532.00000 | 21609 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | | | 10.25200 | 10.29900 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Call | | 24464.00000 | 23698 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/11/2007 jNote | 9.00 | Put | | 1142.00000 | 1211 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 10.14800 | 10.21900 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 26559.00000 | 25600 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 4846.00000 | 5141 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 10.03700 | 10.11900 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | 18106.00000 | 17305 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | 14385.00000 | 15056 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | | | 9.84000 | 9.88600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Call | | 34798.00000 | 33111 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/11/2007 jNote | 9.00 | Put | | 308.00000 | 369 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.76900 | 9.81700 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 34586.00000 | 33045 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 2729.00000 | 3017 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.70100 | 9.74800 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | 22319.00000 | 21206 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | 11140.00000 | 11851 | 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 | | | 9.38500 | 9.41400 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Call | | 27146.00000 | 25494 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/11/2007 jNote | 9.00 | Put | | 825.00000 | 974 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 9.31500 | 9.34400 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 26704.00000 | 25336 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 4796.00000 | 5239 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 9.24700 | 9.27300 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | 27215.00000 | 26097 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | 8356.00000 | 8872 | 0.00 | 0.00 | 0.00 |
| JROD On 28/09/2007 jRod | | | 9.43800 | 9.44100 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2007 jRod | | | 9.78200 | 9.79000 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 10.11800 | 10.12700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 9.90200 | 9.90600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.15300 | 10.15400 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.36700 | 10.36500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.15100 | 10.14900 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/11/2007 Index Future | | | 248.70700 | 248.87500 | | 0.00 | 0.00 | 12.00 |
| OTH1 On 07/02/2008 Index Future | | | 255.45800 | 255.63500 | | 0.00 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | | | 9.32400 | 9.32400 | | 2.93 | 0.00 | 124.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Call | | 79.00000 | 74 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.25 | Put | | 28097.00000 | 28092 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Call | | 18.00000 | 16 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 8.00 | Put | | 34689.00000 | 34688 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Call | | 3.00000 | 3 | 2.93 | 0.00 | 0.00 |
| R153 On 01/11/2007 Bond Future | 7.75 | Put | | 41379.00000 | 41379 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | | | 9.20900 | 9.20900 | | 2.93 | 0.00 | 1,818.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 1741.00000 | 1725 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 24516.00000 | 24499 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 1011.00000 | 999 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 29825.00000 | 29812 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 555.00000 | 547 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 35449.00000 | 35441 | 2.93 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 9.12400 | 9.12400 | | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 8233.00000 | 8213 | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 10905.00000 | 10885 | 2.66 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | | | 8.62100 | 8.62100 | | 6.00 | 0.00 | 266.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Call | | 3782.00000 | 3704 | 6.00 | 0.00 | 35.00 |
| R157 On 01/11/2007 Bond Future | 8.25 | Put | | 28633.00000 | 28555 | 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 | 7.75 | Call | | 372.00000 | 353 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.75 | Put | | 59743.00000 | 59724 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 81.00000 | 76 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 77168.00000 | 77163 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Call | | 81.00000 | 76 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.50 | Put | | 77168.00000 | 77163 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Call | | 14.00000 | 12 | 6.00 | 0.00 | 0.00 |
| R157 On 01/11/2007 Bond Future | 7.25 | Put | | 95129.00000 | 95127 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.53700 | 8.53700 | | 6.00 | 0.00 | 358.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 4573.00000 | 4531 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 56784.00000 | 56742 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 2444.00000 | 2415 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 71831.00000 | 71801 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 1208.00000 | 1189 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 88064.00000 | 88046 | 6.00 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.47500 | 8.47500 | | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 23023.00000 | 22977 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 21445.00000 | 21399 | 5.32 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | | | 8.28700 | 8.28700 | | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Call | | 1034.00000 | 989 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.50 | Put | | 92677.00000 | 92632 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Call | | 245.00000 | 229 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.25 | Put | | 123184.00000 | 123169 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Call | | 44.00000 | 40 | 10.54 | 0.00 | 0.00 |
| R186 On 01/11/2007 Bond Future | 7.00 | Put | | 155411.00000 | 155408 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 8.22400 | 8.22400 | | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 14065.00000 | 13974 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 68113.00000 | 68021 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 7905.00000 | 7835 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 91922.00000 | 91851 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 4067.00000 | 4019 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 119119.00000 | 119071 | 10.54 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 8.17800 | 8.17800 | | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 30704.00000 | 30623 | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 50581.00000 | 50500 | 9.69 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | | | 9.53000 | 9.53900 | | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Call | | 204.00000 | 205 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.75 | Put | | 9868.00000 | 9758 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Call | | 65.00000 | 65 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.50 | Put | | 12817.00000 | 12707 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Call | | 17.00000 | 17 | 1.60 | 0.00 | 0.00 |
| R196 On 01/11/2007 Bond Future | 8.25 | Put | | 15872.00000 | 15762 | 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 07/02/2008 Bond Future | | | 9.36300 | 9.37200 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 2003.00000 | 2017 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 8118.00000 | 8043 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 1381.00000 | 1390 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 9969.00000 | 9890 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 919.00000 | 925 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 11990.00000 | 11908 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 9.23500 | 9.24400 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 2984.00000 | 3005 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 4873.00000 | 4825 | 1.16 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | | | 8.65400 | 8.65400 | | 6.28 | 0.00 | 91.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Call | | 342.00000 | 325 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.75 | Put | | 49293.00000 | 49276 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Call | | 83.00000 | 78 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.50 | Put | | 63100.00000 | 63094 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Call | | 16.00000 | 15 | 6.28 | 0.00 | 0.00 |
| R201 On 01/11/2007 Bond Future | 7.25 | Put | | 77335.00000 | 77333 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.56000 | 8.56000 | | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 3585.00000 | 3552 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 46317.00000 | 46283 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 1931.00000 | 1907 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 58308.00000 | 58284 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 964.00000 | 949 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 71210.00000 | 71195 | 6.28 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.49000 | 8.49000 | | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 17988.00000 | 17951 | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 17485.00000 | 17448 | 5.23 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | | | 8.49000 | 8.49000 | | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Call | | 176.00000 | 165 | 7.64 | 0.00 | 0.00 |
| R203 On 01/11/2007 Bond Future | 7.50 | Put | | 67613.00000 | 67602 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.41200 | 8.41200 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 3187.00000 | 3153 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 64354.00000 | 64320 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.35200 | 8.35200 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 18885.00000 | 18840 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 25420.00000 | 25374 | 6.73 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | | | 8.45200 | 8.45200 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Call | | 1249.00000 | 1201 | 11.05 | 0.00 | 0.00 |
| R204 On 01/11/2007 Bond Future | 7.50 | Put | | 70723.00000 | 70675 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.37700 | 8.37700 | | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 7902.00000 | 7838 | 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 07/02/2008 Bond Future | 7.50 | Put | | 71146.00000 | 71082 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 8.32100 | 8.32100 | | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | 21252.00000 | 21203 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 26140.00000 | 26091 | 7.21 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | | | 8.64900 | 8.64900 | | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Call | | 239.00000 | 227 | 5.59 | 0.00 | 0.00 |
| R206 On 01/11/2007 Bond Future | 7.75 | Put | | 42341.00000 | 42329 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.54400 | 8.54400 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 2913.00000 | 2885 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 38973.00000 | 38946 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.47000 | 8.47000 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 11247.00000 | 11216 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 20821.00000 | 20790 | 4.88 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | | | 8.39300 | 8.39300 | | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Call | | 265.00000 | 250 | 8.52 | 0.00 | 0.00 |
| R207 On 01/11/2007 Bond Future | 7.50 | Put | | 66733.00000 | 66719 | 8.52 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 8.32100 | 8.32100 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 3427.00000 | 3392 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 63977.00000 | 63941 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 8.27000 | 8.27000 | | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 23445.00000 | 23395 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 24852.00000 | 24802 | 7.86 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | | | 7.90900 | 7.90900 | | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Call | | 223.00000 | 209 | 12.56 | 0.00 | 0.00 |
| R209 On 01/11/2007 Bond Future | 7.00 | Put | | 94859.00000 | 94845 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.85200 | 7.85200 | | 12.56 | 0.00 | 659.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 3891.00000 | 3847 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 92877.00000 | 92833 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.80900 | 7.80900 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 31973.00000 | 31901 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 37712.00000 | 37640 | 12.88 | 0.00 | 0.00 |
| TRT1 On 01/11/2007 Index Future | | | 251.44800 | 251.58000 | | 0.00 | 0.00 | 400.00 |
| TRT1 On 07/02/2008 Index Future | | | 258.27400 | 258.41300 | | 0.00 | 0.00 | 0.00 |
| Total for Derivatives: | | | | | | | 2.00 | 37,218.00 |

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

2.00

37,218.00