

Daily MTM Report

Daily summary for 02/11/2007

| 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 | | | 8.87500 | 8.87500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.14500 | 8.16000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.92500 | 7.94500 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 9.61500 | 9.62000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.22500 | 8.24000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.08000 | 8.09000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.07500 | 8.08500 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.23000 | 8.24000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.04500 | 8.06000 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.63000 | 7.59500 | | | 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 | | | 6.57410 | | 6.64210 | | 0.00 | 229.00 | 25,303.00 |
| \$ / R On 17/03/2008 Currency Future | | | 6.66770 | | 6.74510 | | 0.00 | 29.00 | 20,909.00 |
| \$ / R On 13/06/2008 Currency Future | | | 6.76600 | | 6.85240 | | 0.00 | 47.00 | 2,527.00 |
| £ / R On 14/12/2007 Currency Future | | | 13.57420 | | 13.79900 | | 0.00 | 0.00 | 37.00 |
| £ / R On 17/03/2008 Currency Future | | | 13.72210 | | 13.96780 | | 0.00 | 0.00 | 0.00 |
| £ / R On 13/06/2008 Currency Future | | | 13.87640 | | 14.14210 | | 0.00 | 0.00 | 0.00 |
| € / R On 14/12/2007 Currency Future | | | 9.49790 | | 9.58560 | | 0.00 | 0.00 | 1.00 |
| € / R On 17/03/2008 Currency Future | | | 9.63930 | | 9.74020 | | 0.00 | 0.00 | 750.00 |
| € / R On 13/06/2008 Currency Future | | | 9.78150 | | 9.89590 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | | | 265.76700 | | 265.69100 | | 0.00 | 0.00 | 508.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | | 118034.00000 | 118735 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | | 1124.00000 | 1065 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | | | 266.28200 | | 272.53100 | | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Call | | | 86918.00000 | 44174 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Put | | | 11608.00000 | 31354 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | | | 273.95600 | | 280.37100 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Call | | | 159290.00000 | 104733 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Put | | | 5580.00000 | 15173 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 281.11500 | | 287.63900 | | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 229429.00000 | 169299 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 3039.00000 | 8149 | 0.00 | 0.00 | 0.00 |
| CRD1 On 07/02/2008 Index Future | | | 114.05100 | | 114.03200 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 02/05/2008 Index Future | | | 117.00300 | | 116.98300 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 07/08/2008 Index Future | | | 121.74000 | | 121.69900 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 124.92100 | | 124.87700 | | 0.00 | 0.00 | 8.00 |
| GOVI On 07/02/2008 jGovi | | | 266.89500 | | 266.82800 | | 3.89 | 0.00 | 5.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | | 31754.00000 | 32080 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | | 13474.00000 | 13130 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 273.80200 | | 273.73200 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | | 104915.00000 | 105450 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | | 7595.00000 | 7430 | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| GOVI On 07/08/2008 jGovi | | | 280.96900 | 280.89600 | | 0.00 | 0.00 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Call | | 90551.00000 | 91006 | 0.00 | 0.00 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Put | | 21591.00000 | 21316 | 0.00 | 0.00 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 288.13100 | 288.05600 | | 0.00 | 0.00 | 60.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | 152528.00000 | 153116 | 0.00 | 0.00 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | 11968.00000 | 11806 | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 294.19200 | 294.21300 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 10.02300 | 10.02300 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.02100 | 9.05300 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.23600 | 8.25200 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.12600 | 9.14900 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.84900 | 8.89000 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.78700 | 8.82700 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.70200 | 8.74000 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 10.71300 | 10.71300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 10.76900 | 10.76500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 14739.00000 | 14693 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 6814.00000 | 6761 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 10.73000 | 10.71200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | 14719.00000 | 14704 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | 13527.00000 | 13465 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 10.50100 | 10.49400 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | 17762.00000 | 17740 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | 17169.00000 | 17130 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.21900 | 10.21600 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | 20068.00000 | 20044 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | 20151.00000 | 20120 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 9.95200 | 9.94700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Call | | 22376.00000 | 22357 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Put | | 22505.00000 | 22474 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 9.66000 | 9.64200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 9.35700 | 9.35100 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 06/08/2009 jFra | 10.00 | Call | | 25729.00000 | 25715 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/08/2009 jFra | 10.00 | Put | | 27310.00000 | 27282 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 9.09800 | 9.11200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 10.06800 | 9.95700 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 22354.00000 | 22398 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 3442.00000 | 3377 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 9.83800 | 9.83500 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | 13447.00000 | 13434 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | 14842.00000 | 14774 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/08/2008 jNote | | | 9.57200 | 9.57400 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.13200 | 9.14300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 13368.00000 | 13065 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 7733.00000 | 7865 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 8.99400 | 9.00900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | 7036.00000 | 6824 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | 24990.00000 | 25373 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/08/2008 jNote | | | 8.83900 | 8.86000 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 8.62500 | 8.66700 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 2970.00000 | 2422 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 24781.00000 | 27013 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 8.52900 | 8.57300 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | 4740.00000 | 4092 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | 31493.00000 | 33786 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/08/2008 jNote | | | 8.42300 | 8.46900 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 10.01100 | 10.02000 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 10.35600 | 10.37300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.68600 | 10.70500 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.43600 | 10.44200 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.62900 | 10.62700 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2008 jRod | | | 10.78300 | 10.77200 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/05/2008 jRod | | | 10.57200 | 10.55900 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2008 jRod | | | 10.70100 | 10.68500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2008 jRod | | | 10.81500 | 10.79500 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 07/02/2008 Index Future | | | 261.32700 | 261.20800 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 02/05/2008 Index Future | | | 268.09000 | 267.96800 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 07/08/2008 Index Future | | | 251.98300 | 275.55500 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 258.56700 | 282.75100 | | 0.00 | 0.00 | 12.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 07/02/2008 Bond Future | | | 8.70400 | 8.70400 | | 2.93 | 0.00 | 8,666.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 290.00000 | 287 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 1375.00000 | 1372 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 160.00000 | 158 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 1850.00000 | 1847 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 81.00000 | 80 | 2.93 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 2379.00000 | 2377 | 2.93 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 8.49300 | 8.49300 | | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 1498.00000 | 1496 | 2.66 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 396.00000 | 394 | 2.66 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | | | 8.28200 | 8.28200 | | 0.00 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Call | | 2218.00000 | 2214 | 0.00 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Put | | 1792.00000 | 1788 | 0.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.02700 | 8.03700 | | 6.00 | 0.00 | 9,179.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 905.00000 | 919 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 2841.00000 | 2789 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 470.00000 | 477 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 4124.00000 | 4064 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 218.00000 | 221 | 6.00 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 5618.00000 | 5555 | 6.00 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 7.91100 | 7.92100 | | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 4362.00000 | 4409 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 638.00000 | 620 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Call | | 5637.00000 | 5690 | 5.32 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Put | | 348.00000 | 337 | 5.32 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | | | 7.80500 | 7.81500 | | 0.00 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Call | | 2999.00000 | 3033 | 0.00 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Put | | 1824.00000 | 1794 | 0.00 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 7.84200 | 7.85200 | | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 2231.00000 | 2269 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 3424.00000 | 3346 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 1206.00000 | 1227 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 5396.00000 | 5301 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 573.00000 | 583 | 10.54 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 7867.00000 | 7761 | 10.54 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 7.76600 | 7.77600 | | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 4969.00000 | 5033 | 9.69 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 2398.00000 | 2345 | 9.69 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | | | 7.70000 | 7.71000 | | 0.00 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Call | | 2483.00000 | 2543 | 0.00 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Put | | 2018.00000 | 1961 | 0.00 | 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 | | | 9.30000 | 9.30400 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 142.00000 | 142 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 687.00000 | 683 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 87.00000 | 87 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 879.00000 | 875 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 51.00000 | 50 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 1091.00000 | 1087 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 9.04200 | 9.03700 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 322.00000 | 319 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 351.00000 | 352 | 1.16 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | | | 8.70600 | 8.70000 | | 0.00 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Call | | 1850.00000 | 1845 | 0.00 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Put | | 1824.00000 | 1822 | 0.00 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.10500 | 8.10500 | | 6.28 | 0.00 | 910.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 624.00000 | 618 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 2525.00000 | 2519 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 320.00000 | 315 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 3584.00000 | 3580 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 146.00000 | 143 | 6.28 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 4798.00000 | 4795 | 6.28 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 7.97700 | 7.97700 | | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 3251.00000 | 3247 | 5.23 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 578.00000 | 575 | 5.23 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | | | 7.86300 | 7.86300 | | 0.00 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Call | | 2205.00000 | 2202 | 0.00 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Put | | 1514.00000 | 1511 | 0.00 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 7.97800 | 7.97800 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 534.00000 | 527 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 3799.00000 | 3792 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 7.87500 | 7.87500 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 3412.00000 | 3408 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 961.00000 | 957 | 6.73 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | | | 7.78200 | 7.78200 | | 0.00 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Call | | 1757.00000 | 1753 | 0.00 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Put | | 1967.00000 | 1964 | 0.00 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 7.97500 | 7.98500 | | 11.05 | 0.00 | 3,331.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 988.00000 | 999 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 4551.00000 | 4489 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 7.88100 | 7.89100 | | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | 3587.00000 | 3631 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 1065.00000 | 1039 | 7.21 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 07/08/2008 Bond Future | | | 7.79800 | 7.80800 | | 0.00 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Call | | 1595.00000 | 1626 | 0.00 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Put | | 2007.00000 | 1967 | 0.00 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.09100 | 8.09100 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 523.00000 | 518 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 2092.00000 | 2087 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 7.95400 | 7.95400 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 2123.00000 | 2120 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 817.00000 | 813 | 4.88 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | | | 7.82700 | 7.82700 | | 0.00 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Call | | 2122.00000 | 2119 | 0.00 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Put | | 1379.00000 | 1376 | 0.00 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 7.95000 | 7.96000 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 511.00000 | 521 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 3967.00000 | 3903 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 7.86500 | 7.87500 | | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 3745.00000 | 3792 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 1054.00000 | 1027 | 7.86 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | | | 7.78900 | 7.79900 | | 0.00 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Call | | 2494.00000 | 2538 | 0.00 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Put | | 1047.00000 | 1019 | 0.00 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.55300 | 7.56300 | | 12.56 | 0.00 | 6,590.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 460.00000 | 470 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 6503.00000 | 6411 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.49000 | 7.50000 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 4499.00000 | 4557 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 1994.00000 | 1949 | 12.88 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | | | 7.43400 | 7.44400 | | 0.00 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Call | | 3526.00000 | 3607 | 0.00 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Put | | 450.00000 | 427 | 0.00 | 0.00 | 0.00 |
| TRT1 On 07/02/2008 Index Future | | | 263.67100 | 263.60300 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 02/05/2008 Index Future | | | 270.49500 | 270.42400 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 07/08/2008 Index Future | | | 277.61600 | 278.16200 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 284.87000 | 285.52600 | | 0.00 | 0.00 | 400.00 |

Total for Derivatives:

305.00

79,196.00

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

305.00

79,196.00