

Daily MTM Report

Daily summary for 21/11/2007

| 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 | | | 9.25000 | 9.21500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.35000 | 8.32000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.04000 | 8.02000 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 10.06000 | 10.01000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.43000 | 8.40000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.26000 | 8.23000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.25500 | 8.21500 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.48500 | 8.45000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.22000 | 8.20000 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.73500 | 7.71500 | | | 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 | | | 6.82490 | | 6.74300 | | 0.00 | 219.00 | 24,466.00 |
| \$ / R On 17/03/2008 Currency Future | | | 6.93620 | | 6.85060 | | 0.00 | 2.00 | 21,037.00 |
| \$ / R On 13/06/2008 Currency Future | | | 7.05280 | | 6.96550 | | 0.00 | 25.00 | 6,383.00 |
| £ / R On 14/12/2007 Currency Future | | | 14.04680 | | 13.90150 | | 0.00 | 0.00 | 37.00 |
| £ / R On 17/03/2008 Currency Future | | | 14.22710 | | 14.07620 | | 0.00 | 0.00 | 0.00 |
| £ / R On 13/06/2008 Currency Future | | | 14.41780 | | 14.26770 | | 0.00 | 0.00 | 38.00 |
| € / R On 14/12/2007 Currency Future | | | 10.13100 | | 9.97640 | | 0.00 | 0.00 | 1.00 |
| € / R On 17/03/2008 Currency Future | | | 10.30410 | | 10.14540 | | 0.00 | 0.00 | 751.00 |
| € / R On 13/06/2008 Currency Future | | | 10.47510 | | 10.31580 | | 0.00 | 0.00 | 72.00 |
| ALBI On 07/02/2008 Index Future | | | 262.88000 | | 263.34600 | | 0.00 | 0.00 | 508.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | | 95019.00000 | 90604 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | | 1559.00000 | 1804 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | | | 269.77000 | | 270.28800 | | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Call | | | 68268.00000 | 64453 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Put | | | 15388.00000 | 16753 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | | | 277.76500 | | 278.27500 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Call | | | 139793.00000 | 135278 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Put | | | 7043.00000 | 7628 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 285.28300 | | 285.78300 | | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | | 211461.00000 | 206743 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | | 3631.00000 | 3913 | 0.00 | 0.00 | 0.00 |
| CRD1 On 07/02/2008 Index Future | | | 112.85100 | | 113.05400 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 02/05/2008 Index Future | | | 115.69700 | | 115.85600 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 07/08/2008 Index Future | | | 120.43800 | | 120.63500 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 122.15600 | | 122.26700 | | 0.00 | 0.00 | 8.00 |
| GOVI On 07/02/2008 jGovi | | | 264.13050 | | 264.64850 | | 3.89 | 0.00 | 5.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | | 17413.00000 | 14948 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | | 20928.00000 | 23643 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 271.25250 | | 271.66200 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | | 86426.00000 | 83064 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | | 9806.00000 | 10539 | 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 | | | 278.57600 | 278.93450 | | 0.00 | 0.00 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Call | | 75396.00000 | 72927 | 0.00 | 0.00 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Put | | 26051.00000 | 27167 | 0.00 | 0.00 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 285.90950 | 286.21300 | | 0.00 | 0.00 | 60.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | 136240.00000 | 133709 | 0.00 | 0.00 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | 14110.00000 | 14614 | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 299.35600 | 299.37600 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 10.39900 | 10.35900 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.24000 | 9.17000 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.34500 | 8.28100 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.37300 | 9.29900 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 9.00500 | 8.93500 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.91600 | 8.85500 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.81900 | 8.76100 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 10.96700 | 10.92500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 11.00200 | 10.97500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 14062.00000 | 14047 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 5630.00000 | 5553 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 11.02700 | 10.99600 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | 14343.00000 | 14343 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | 12416.00000 | 12337 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 10.87400 | 10.83900 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | 17579.00000 | 17589 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | 16149.00000 | 16075 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.65000 | 10.60300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | 20010.00000 | 20039 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | 19153.00000 | 19068 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 10.37100 | 10.30200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Call | | 22334.00000 | 22392 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Put | | 21599.00000 | 21490 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 10.05200 | 10.01200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 9.78100 | 9.70200 | | 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 | | 25746.00000 | 25818 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/08/2009 jFra | 10.00 | Put | | 26471.00000 | 26351 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 9.59200 | 9.56900 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 10.44800 | 10.40500 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | 26567.00000 | 27194 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | 1620.00000 | 1484 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 10.25500 | 10.21000 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | 16174.00000 | 16586 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | 10834.00000 | 10441 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/08/2008 jNote | | | 10.02400 | 9.97700 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.51000 | 9.43600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | 20129.00000 | 22339 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | 3082.00000 | 2426 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.36800 | 9.29000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | 10302.00000 | 11586 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | 17070.00000 | 15284 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/08/2008 jNote | | | 9.19900 | 9.11800 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 8.77000 | 8.70000 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | 2672.00000 | 3674 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | 22190.00000 | 18592 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 8.66700 | 8.59800 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | 4566.00000 | 5664 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | 29511.00000 | 26021 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/08/2008 jNote | | | 8.54900 | 8.48000 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2007 jRod | | | 9.95700 | 9.95900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/12/2007 jRod | | | 10.29000 | 10.28500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.70000 | 10.67900 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.50400 | 10.48900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 10.76300 | 10.74900 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2008 jRod | | | 10.97700 | 10.96900 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/05/2008 jRod | | | 10.73200 | 10.73100 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2008 jRod | | | 10.89200 | 10.89200 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2008 jRod | | | 11.04200 | 11.03900 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 07/02/2008 Index Future | | | 257.45800 | 258.01300 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 02/05/2008 Index Future | | | 263.95300 | 264.40800 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 07/08/2008 Index Future | | | 271.97100 | 272.55700 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 278.68700 | 279.03700 | | 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 | | | 9.11200 | 9.08200 | | 2.85 | 0.00 | 8,734.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | 54.00000 | 47 | 2.65 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 2033.00000 | 2097 | 2.65 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 17.00000 | 15 | 2.58 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 2600.00000 | 2668 | 2.58 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 5.00000 | 4 | 2.58 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 3197.00000 | 3266 | 2.58 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 8.87600 | 8.84600 | | 2.64 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 960.00000 | 921 | 2.64 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 627.00000 | 653 | 2.64 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | | | 8.65100 | 8.62100 | | 2.33 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Call | | 741.00000 | 713 | 2.22 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Put | | 977.00000 | 1007 | 2.22 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.25300 | 8.22300 | | 6.35 | 0.00 | 9,198.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 441.00000 | 395 | 6.05 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 3612.00000 | 3764 | 6.05 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 173.00000 | 150 | 5.90 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 5061.00000 | 5237 | 5.90 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 53.00000 | 45 | 5.75 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 6689.00000 | 6878 | 5.75 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.12300 | 8.09300 | | 6.35 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 3798.00000 | 3659 | 6.50 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 1195.00000 | 1251 | 6.50 | 0.00 | 2,000.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Call | | 4960.00000 | 4805 | 6.65 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Put | | 793.00000 | 832 | 6.65 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | | | 8.00900 | 7.97900 | | 6.25 | 0.00 | 2,500.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Call | | 2842.00000 | 2740 | 6.10 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Put | | 2710.00000 | 2797 | 6.10 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 7.97400 | 7.95400 | | 11.56 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 1587.00000 | 1489 | 11.01 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 3956.00000 | 4087 | 11.01 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 729.00000 | 671 | 10.74 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 6095.00000 | 6266 | 10.74 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 268.00000 | 240 | 10.46 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 8738.00000 | 8939 | 10.46 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 7.89300 | 7.87300 | | 11.34 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 4576.00000 | 4433 | 11.07 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 3128.00000 | 3215 | 11.07 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | | | 7.82400 | 7.80400 | | 12.02 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Call | | 4627.00000 | 4503 | 11.44 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Put | | 5251.00000 | 5358 | 11.44 | 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 | | | 9.84800 | 9.79100 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 36.00000 | 30 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 1056.00000 | 1105 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 18.00000 | 14 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 1285.00000 | 1337 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 8.00000 | 6 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 1524.00000 | 1578 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 9.44100 | 9.38300 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 191.00000 | 175 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 488.00000 | 516 | 1.16 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | | | 8.96300 | 8.90900 | | 0.00 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Call | | 1731.00000 | 1713 | 0.00 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Put | | 1815.00000 | 1826 | 0.00 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.32800 | 8.29800 | | 6.61 | 0.00 | 910.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 264.00000 | 234 | 6.14 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 3179.00000 | 3306 | 6.14 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 96.00000 | 82 | 5.99 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 4376.00000 | 4519 | 5.99 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 32.00000 | 26 | 5.99 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 5698.00000 | 5850 | 5.99 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.19300 | 8.16300 | | 6.29 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 2758.00000 | 2653 | 6.29 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 1046.00000 | 1095 | 6.29 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | | | 8.07700 | 8.04700 | | 6.45 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Call | | 2054.00000 | 1977 | 6.14 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Put | | 2290.00000 | 2363 | 6.14 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.17500 | 8.14500 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 231.00000 | 202 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 4605.00000 | 4775 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.06500 | 8.03500 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 2615.00000 | 2488 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 1219.00000 | 1288 | 6.73 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | | | 7.97000 | 7.95600 | | 0.00 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Call | | 1194.00000 | 1156 | 0.00 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Put | | 2537.00000 | 2590 | 0.00 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.18100 | 8.14100 | | 11.05 | 0.00 | 3,331.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 541.00000 | 480 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 5215.00000 | 5436 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 8.08100 | 8.04100 | | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Call | | 2781.00000 | 2602 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 1323.00000 | 1426 | 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 | | | 7.99600 | 7.95600 | | 0.00 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Call | | 1093.00000 | 989 | 0.00 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Put | | 2545.00000 | 2720 | 0.00 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.36800 | 8.33800 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 192.00000 | 169 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 2878.00000 | 2990 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.22400 | 8.19400 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 1419.00000 | 1345 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 1173.00000 | 1231 | 4.88 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | | | 8.09600 | 8.06600 | | 0.00 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Call | | 1520.00000 | 1456 | 0.00 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Put | | 1802.00000 | 1866 | 0.00 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 8.14600 | 8.12600 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 207.00000 | 187 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 4870.00000 | 4993 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 8.05500 | 8.03500 | | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 2867.00000 | 2771 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 1336.00000 | 1384 | 7.86 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | | | 7.97700 | 7.95700 | | 0.00 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Call | | 1763.00000 | 1684 | 0.00 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Put | | 1456.00000 | 1520 | 0.00 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.67300 | 7.65300 | | 12.56 | 0.00 | 6,590.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 225.00000 | 201 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 7174.00000 | 7350 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.60500 | 7.58500 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 3800.00000 | 3670 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 2160.00000 | 2232 | 12.88 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | | | 7.54600 | 7.52600 | | 0.00 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Call | | 2839.00000 | 2689 | 0.00 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Put | | 605.00000 | 658 | 0.00 | 0.00 | 0.00 |
| TRT1 On 07/02/2008 Index Future | | | 260.90500 | 261.41700 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 02/05/2008 Index Future | | | 267.48600 | 267.89600 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 07/08/2008 Index Future | | | 275.70900 | 276.20400 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 282.41700 | 282.71900 | | 0.00 | 0.00 | 400.00 |
| Total for Derivatives: | | | | | | | 246.00 | 87,041.00 |

Contract Details

Strike

Call/
Put

MTM Yield

Previous
MTM

Premium on
Option

Volatility

Traded Value

Open Interest

Grand Total:

246.00

87,041.00