

Daily MTM Report

Daily summary for 04/01/2008

| 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 | | | 9.38000 | 9.39000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.56000 | 8.56500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.19500 | 8.20500 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 10.22500 | 10.24000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.61000 | 8.61500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.41000 | 8.41500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.40000 | 8.40500 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 8.72000 | 8.73000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.37000 | 8.37500 | | | 0.00 | 0.00 |
| R209 On 31/03/2036 Bond | | | 7.92500 | 7.93000 | | | 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 17/03/2008 Currency Future | | | 6.93790 | 6.93740 | | 0.00 | 4.00 | 47,022.00 |
| \$ / R On 13/06/2008 Currency Future | | | 7.06740 | 7.06530 | | 0.00 | 10.00 | 15,045.00 |
| \$ / R On 15/09/2008 Currency Future | | | 7.20340 | 7.19990 | | 0.00 | 58.00 | 1,472.00 |
| £ / R On 17/03/2008 Currency Future | | | 13.67660 | 13.67190 | | 0.00 | 0.00 | 1,037.00 |
| £ / R On 13/06/2008 Currency Future | | | 13.88650 | 13.88100 | | 0.00 | 0.00 | 1,155.00 |
| £ / R On 15/09/2008 Currency Future | | | 14.09970 | 14.09410 | | 0.00 | 0.00 | 36.00 |
| € / R On 17/03/2008 Currency Future | | | 10.26050 | 10.22160 | | 0.00 | 0.00 | 1,752.00 |
| € / R On 13/06/2008 Currency Future | | | 10.44230 | 10.40230 | | 0.00 | 0.00 | 1,248.00 |
| € / R On 15/09/2008 Currency Future | | | 10.62420 | 10.58370 | | 0.00 | 0.00 | 92.00 |
| ALBI On 07/02/2008 Index Future | | | 260.15100 | 260.03400 | | 0.00 | 0.00 | 594.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Call | | 61463.00000 | 62493 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/02/2008 Index Future | 254.00 | Put | | 1123.00000 | 983 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | | | 266.92100 | 266.85900 | | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Call | | 40609.00000 | 40860 | 0.00 | 0.00 | 0.00 |
| ALBI On 02/05/2008 Index Future | 265.00 | Put | | 22019.00000 | 21650 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | | | 275.00700 | 274.94500 | | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Call | | 108877.00000 | 109335 | 0.00 | 0.00 | 0.00 |
| ALBI On 07/08/2008 Index Future | 265.00 | Put | | 9427.00000 | 9265 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | | | 282.58900 | 282.52700 | | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Call | | 179935.00000 | 180476 | 0.00 | 0.00 | 0.00 |
| ALBI On 06/11/2008 Index Future | 265.00 | Put | | 4665.00000 | 4586 | 0.00 | 0.00 | 0.00 |
| CRD1 On 07/02/2008 Index Future | | | 111.96200 | 111.92800 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 02/05/2008 Index Future | | | 114.88700 | 114.85200 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 07/08/2008 Index Future | | | 120.17800 | 120.15900 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 06/11/2008 Index Future | | | 121.58000 | 121.54200 | | 0.00 | 0.00 | 8.00 |
| GOVI On 07/02/2008 jGovi | | | 261.53950 | 261.42900 | | 3.89 | 0.00 | 7.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Call | | 2065.00000 | 2115 | 3.89 | 0.00 | 0.00 |
| GOVI On 07/02/2008 jGovi | 265.00 | Put | | 37775.00000 | 36720 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | | | 268.84600 | 268.73500 | | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Call | | 59814.00000 | 60531 | 0.00 | 0.00 | 0.00 |
| GOVI On 02/05/2008 jGovi | 264.00 | Put | | 12464.00000 | 12071 | 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 | | | 276.42850 | 276.31300 | | 0.00 | 0.00 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Call | | 54884.00000 | 55477 | 0.00 | 0.00 | 0.00 |
| GOVI On 07/08/2008 jGovi | 274.00 | Put | | 31754.00000 | 31192 | 0.00 | 0.00 | 0.00 |
| GOVI On 06/11/2008 jGovi | | | 284.00650 | 283.88600 | | 0.00 | 0.00 | 60.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Call | | 115039.00000 | 115927 | 0.00 | 0.00 | 0.00 |
| GOVI On 06/11/2008 jGovi | 274.00 | Put | | 16179.00000 | 15862 | 0.00 | 0.00 | 0.00 |
| ILBI On 07/02/2008 Index Future | | | 298.22600 | 298.20600 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 10.52600 | 10.53300 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.59000 | 9.58400 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.69100 | 8.66300 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.61600 | 9.61600 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 9.44500 | 9.43100 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 9.30900 | 9.28900 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 9.25800 | 9.23600 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 11.30800 | 11.29600 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 11.22000 | 11.24100 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 11650.00000 | 11525 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 2676.00000 | 2621 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | | | 11.22500 | 11.23600 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Call | | 12747.00000 | 12686 | 0.00 | 0.00 | 0.00 |
| JFRA On 02/05/2008 jFra | 10.25 | Put | | 10189.00000 | 10153 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | | | 11.09900 | 11.09900 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Call | | 16415.00000 | 16380 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/08/2008 jFra | 10.25 | Put | | 14356.00000 | 14320 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | | | 10.89400 | 10.89600 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Call | | 19102.00000 | 19070 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/11/2008 jFra | 10.25 | Put | | 17534.00000 | 17507 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | | | 10.51200 | 10.55600 | | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Call | | 21521.00000 | 21442 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/02/2009 jFra | 10.00 | Put | | 20171.00000 | 20198 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/05/2009 jFra | | | 10.18200 | 10.19700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 06/08/2009 jFra | | | 9.87700 | 9.88500 | | 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 | | | 25026.00000 | 24995 | 0.00 | 0.00 | 0.00 |
| JFRA On 06/08/2009 jFra | 10.00 | Put | | | 25306.00000 | 25294 | 0.00 | 0.00 | 0.00 |
| JFRA On 05/11/2009 jFra | | | 9.64600 | | 9.65500 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | | | 10.61500 | | 10.62900 | | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Call | | | 29021.00000 | 28774 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/02/2008 jNote | 9.00 | Put | | | 173.00000 | 165 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | | | 10.40700 | | 10.41700 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Call | | | 16473.00000 | 16320 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/05/2008 jNote | 10.00 | Put | | | 7431.00000 | 7452 | 0.00 | 0.00 | 0.00 |
| JN02 On 07/08/2008 jNote | | | 10.15600 | | 10.16500 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | | | 9.71100 | | 9.71200 | | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Call | | | 27894.00000 | 27844 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/02/2008 jNote | 9.00 | Put | | | 211.00000 | 195 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | | | 9.58100 | | 9.57800 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Call | | | 13818.00000 | 13839 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/05/2008 jNote | 9.50 | Put | | | 9289.00000 | 9189 | 0.00 | 0.00 | 0.00 |
| JN05 On 07/08/2008 jNote | | | 9.42800 | | 9.42300 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | | | 9.23600 | | 9.21900 | | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Call | | | 15515.00000 | 16354 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/02/2008 jNote | 9.00 | Put | | | 1514.00000 | 1272 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | | | 9.14500 | | 9.12600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Call | | | 16757.00000 | 17487 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/05/2008 jNote | 9.00 | Put | | | 7258.00000 | 6765 | 0.00 | 0.00 | 0.00 |
| JN10 On 07/08/2008 jNote | | | 9.04000 | | 9.01900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2008 jRod | | | 10.55700 | | 10.56100 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/02/2008 jRod | | | 10.93100 | | 10.93400 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2008 jRod | | | 11.26700 | | 11.26700 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2008 jRod | | | 11.01300 | | 11.01300 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/05/2008 jRod | | | 11.22800 | | 11.23100 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2008 jRod | | | 11.37100 | | 11.37900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2008 jRod | | | 11.14800 | | 11.15700 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 07/02/2008 Index Future | | | 253.92500 | | 253.76200 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 02/05/2008 Index Future | | | 260.55900 | | 260.39300 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 07/08/2008 Index Future | | | 268.42300 | | 268.34000 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 06/11/2008 Index Future | | | 275.73800 | | 275.56000 | | 0.00 | 0.00 | 12.00 |
| R153 On 07/02/2008 Bond Future | | | 9.32100 | | 9.27200 | | 2.85 | 0.00 | 8,063.00 |
| R153 On 07/02/2008 Bond Future | 8.25 | Call | | | 2.00000 | 1 | 2.65 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 07/02/2008 Bond Future | 8.25 | Put | | 2427.00000 | 2540 | 2.65 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Call | | 0.00000 | 0 | 2.58 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 8.00 | Put | | 3029.00000 | 3143 | 2.58 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Call | | 0.00000 | 0 | 2.58 | 0.00 | 0.00 |
| R153 On 07/02/2008 Bond Future | 7.75 | Put | | 3637.00000 | 3751 | 2.58 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | | | 9.10900 | 9.02500 | | 2.64 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Call | | 641.00000 | 553 | 2.64 | 0.00 | 0.00 |
| R153 On 02/05/2008 Bond Future | 9.00 | Put | | 695.00000 | 788 | 2.64 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | | | 8.86200 | 8.74800 | | 2.33 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Call | | 561.00000 | 474 | 2.22 | 0.00 | 0.00 |
| R153 On 07/08/2008 Bond Future | 8.50 | Put | | 1042.00000 | 1176 | 2.22 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | | | 8.51900 | 8.48900 | | 6.35 | 0.00 | 9,138.00 |
| R157 On 07/02/2008 Bond Future | 8.50 | Call | | 1105.00000 | 992 | 6.50 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 8.50 | Put | | 1034.00000 | 1115 | 6.50 | 0.00 | 250.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Call | | 26.00000 | 19 | 6.05 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.75 | Put | | 4936.00000 | 5124 | 6.05 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 8.25 | Call | | 449.00000 | 385 | 6.35 | 0.00 | 250.00 |
| R157 On 07/02/2008 Bond Future | 8.25 | Put | | 2011.00000 | 2141 | 6.35 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Call | | 3.00000 | 2 | 5.90 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.50 | Put | | 6631.00000 | 6824 | 5.90 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Call | | 0.00000 | 0 | 5.75 | 0.00 | 0.00 |
| R157 On 07/02/2008 Bond Future | 7.25 | Put | | 8375.00000 | 8569 | 5.75 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | | | 8.39900 | 8.35300 | | 6.35 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Call | | 2424.00000 | 2249 | 6.50 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.50 | Put | | 1492.00000 | 1610 | 6.50 | 0.00 | 2,000.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Call | | 3452.00000 | 3242 | 6.65 | 0.00 | 0.00 |
| R157 On 02/05/2008 Bond Future | 8.75 | Put | | 955.00000 | 1038 | 6.65 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | | | 8.27300 | 8.21500 | | 6.25 | 0.00 | 2,500.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Call | | 1900.00000 | 1745 | 6.10 | 0.00 | 0.00 |
| R157 On 07/08/2008 Bond Future | 8.00 | Put | | 3248.00000 | 3454 | 6.10 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | | | 8.17200 | 8.15900 | | 11.56 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Call | | 302.00000 | 269 | 11.01 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.75 | Put | | 4986.00000 | 5098 | 11.01 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Call | | 59.00000 | 50 | 10.74 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.50 | Put | | 7740.00000 | 7876 | 10.74 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Call | | 7.00000 | 5 | 10.46 | 0.00 | 0.00 |
| R186 On 07/02/2008 Bond Future | 7.25 | Put | | 10791.00000 | 10934 | 10.46 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | | | 8.09400 | 8.07600 | | 11.34 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Call | | 2819.00000 | 2712 | 11.07 | 0.00 | 0.00 |
| R186 On 02/05/2008 Bond Future | 8.00 | Put | | 3674.00000 | 3768 | 11.07 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | | | 8.01600 | 7.99500 | | 12.02 | 0.00 | 0.00 |
| R186 On 07/08/2008 Bond Future | 7.75 | Call | | 3200.00000 | 3093 | 11.44 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 07/08/2008 Bond Future | 7.75 | Put | | 5996.00000 | 6124 | 11.44 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | | | 10.13700 | 10.15200 | | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Call | | 1.00000 | 1 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.75 | Put | | 1371.00000 | 1357 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Call | | 0.00000 | 0 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.50 | Put | | 1618.00000 | 1603 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Call | | 0.00000 | 0 | 1.60 | 0.00 | 0.00 |
| R196 On 07/02/2008 Bond Future | 8.25 | Put | | 1866.00000 | 1852 | 1.60 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | | | 9.69300 | 9.71500 | | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Call | | 80.00000 | 83 | 1.16 | 0.00 | 0.00 |
| R196 On 02/05/2008 Bond Future | 9.00 | Put | | 632.00000 | 618 | 1.16 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | | | 9.14500 | 9.17200 | | 0.00 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Call | | 1506.00000 | 1509 | 0.00 | 0.00 | 0.00 |
| R196 On 07/08/2008 Bond Future | 8.75 | Put | | 1730.00000 | 1719 | 0.00 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | | | 8.56800 | 8.54200 | | 6.61 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Call | | 13.00000 | 9 | 6.14 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.75 | Put | | 4193.00000 | 4324 | 6.14 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Call | | 1.00000 | 1 | 5.99 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.50 | Put | | 5546.00000 | 5680 | 5.99 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Call | | 0.00000 | 0 | 5.99 | 0.00 | 0.00 |
| R201 On 07/02/2008 Bond Future | 7.25 | Put | | 6932.00000 | 7066 | 5.99 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | | | 8.44400 | 8.40900 | | 6.29 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Call | | 1748.00000 | 1645 | 6.29 | 0.00 | 0.00 |
| R201 On 02/05/2008 Bond Future | 8.50 | Put | | 1289.00000 | 1363 | 6.29 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | | | 8.31500 | 8.27700 | | 6.45 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Call | | 1355.00000 | 1277 | 6.14 | 0.00 | 0.00 |
| R201 On 07/08/2008 Bond Future | 8.00 | Put | | 2734.00000 | 2844 | 6.14 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | | | 8.37400 | 8.35400 | | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Call | | 9.00000 | 7 | 7.64 | 0.00 | 0.00 |
| R203 On 07/02/2008 Bond Future | 7.50 | Put | | 5751.00000 | 5878 | 7.64 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | | | 8.27200 | 8.24500 | | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Call | | 1574.00000 | 1480 | 6.73 | 0.00 | 0.00 |
| R203 On 02/05/2008 Bond Future | 8.25 | Put | | 1542.00000 | 1622 | 6.73 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | | | 8.16400 | 8.13500 | | 0.00 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Call | | 670.00000 | 617 | 0.00 | 0.00 | 0.00 |
| R203 On 07/08/2008 Bond Future | 7.75 | Put | | 3161.00000 | 3293 | 0.00 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | | | 8.36700 | 8.34900 | | 11.05 | 0.00 | 3,331.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Call | | 55.00000 | 46 | 11.05 | 0.00 | 0.00 |
| R204 On 07/02/2008 Bond Future | 7.50 | Put | | 6185.00000 | 6301 | 11.05 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | | | 8.27300 | 8.25000 | | 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 02/05/2008 Bond Future | 8.25 | Call | | 1671.00000 | 1584 | 7.21 | 0.00 | 0.00 |
| R204 On 02/05/2008 Bond Future | 8.25 | Put | | 1671.00000 | 1743 | 7.21 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | | | 8.17700 | 8.15200 | | 0.00 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Call | | 542.00000 | 499 | 0.00 | 0.00 | 0.00 |
| R204 On 07/08/2008 Bond Future | 7.75 | Put | | 3351.00000 | 3479 | 0.00 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | | | 8.67700 | 8.64600 | | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Call | | 4.00000 | 3 | 5.59 | 0.00 | 0.00 |
| R206 On 07/02/2008 Bond Future | 7.75 | Put | | 4062.00000 | 4197 | 5.59 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | | | 8.55000 | 8.50700 | | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Call | | 628.00000 | 562 | 4.88 | 0.00 | 0.00 |
| R206 On 02/05/2008 Bond Future | 8.25 | Put | | 1746.00000 | 1865 | 4.88 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | | | 8.41400 | 8.36400 | | 0.00 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Call | | 855.00000 | 781 | 0.00 | 0.00 | 0.00 |
| R206 On 07/08/2008 Bond Future | 8.00 | Put | | 2396.00000 | 2532 | 0.00 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | | | 8.34000 | 8.32200 | | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Call | | 7.00000 | 5 | 8.55 | 0.00 | 0.00 |
| R207 On 07/02/2008 Bond Future | 7.50 | Put | | 6069.00000 | 6194 | 8.55 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | | | 8.25400 | 8.23100 | | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Call | | 1774.00000 | 1684 | 7.86 | 0.00 | 0.00 |
| R207 On 02/05/2008 Bond Future | 8.25 | Put | | 1640.00000 | 1712 | 7.86 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | | | 8.16500 | 8.14000 | | 0.00 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Call | | 1011.00000 | 940 | 0.00 | 0.00 | 0.00 |
| R207 On 07/08/2008 Bond Future | 8.00 | Put | | 2002.00000 | 2106 | 0.00 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | | | 7.89600 | 7.88500 | | 12.56 | 0.00 | 6,590.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Call | | 4.00000 | 3 | 12.56 | 0.00 | 0.00 |
| R209 On 07/02/2008 Bond Future | 7.00 | Put | | 9219.00000 | 9323 | 12.56 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | | | 7.83000 | 7.81600 | | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Call | | 2145.00000 | 2072 | 12.88 | 0.00 | 0.00 |
| R209 On 02/05/2008 Bond Future | 7.75 | Put | | 2787.00000 | 2849 | 12.88 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | | | 7.76400 | 7.74700 | | 0.00 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Call | | 1327.00000 | 1240 | 0.00 | 0.00 | 0.00 |
| R209 On 07/08/2008 Bond Future | 7.75 | Put | | 1297.00000 | 1377 | 0.00 | 0.00 | 0.00 |
| TRT1 On 07/02/2008 Index Future | | | 258.31900 | 258.20900 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 02/05/2008 Index Future | | | 265.06800 | 264.95600 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 07/08/2008 Index Future | | | 273.10700 | 273.04700 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 06/11/2008 Index Future | | | 280.50900 | 280.38900 | | 0.00 | 0.00 | 400.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|-------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| Total for Derivatives: | | | | | | | 72.00 | 102,062.00 |

Grand Total: 72.00 102,062.00