



# Daily MTM Report

Daily summary for 05/12/2006

| Contract Details        | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <b><u>i-Bonds</u></b>   |        |              |           |                 |                      |            |              |               |
| R153 On 31/08/2010 Bond |        |              | 8.29000   | 8.31500         |                      |            | 0.00         | 0.00          |
| R157 On 15/09/2015 Bond |        |              | 7.96000   | 8.02000         |                      |            | 0.00         | 0.00          |
| R186 On 21/12/2026 Bond |        |              | 7.53000   | 7.61500         |                      |            | 0.00         | 0.00          |
| R194 On 28/02/2008 Bond |        |              | 8.88000   | 8.91000         |                      |            | 0.00         | 0.00          |
| R201 On 21/12/2014 Bond |        |              | 7.97000   | 8.02000         |                      |            | 0.00         | 0.00          |
| R203 On 15/09/2017 Bond |        |              | 7.83000   | 7.90500         |                      |            | 0.00         | 0.00          |
| R204 On 21/12/2018 Bond |        |              | 7.80000   | 7.88500         |                      |            | 0.00         | 0.00          |
| R206 On 15/01/2014 Bond |        |              | 8.00000   | 8.05000         |                      |            | 0.00         | 0.00          |
| R207 On 15/01/2020 Bond |        |              | 7.73000   | 7.81000         |                      |            | 0.00         | 0.00          |

| Contract Details          | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <b>Total for j-Bonds:</b> |        |              |           |                 |                      |            | <b>0.00</b>  | <b>0.00</b>   |

## Derivatives

|                                 |        |      |           |              |        |      |      |        |
|---------------------------------|--------|------|-----------|--------------|--------|------|------|--------|
| CRD1 On 01/02/2007 Index Future |        |      | 106.85600 | 106.65000    |        | 0.00 | 0.00 | 10.00  |
| CRD1 On 01/02/2007 Index Future | 106.00 | Call |           | 12168.00000  | 13422  | 0.00 | 0.00 | 0.00   |
| CRD1 On 01/02/2007 Index Future | 106.00 | Put  |           | 5668.00000   | 4862   | 0.00 | 0.00 | 0.00   |
| GOVI On 01/02/2007 jGovi        |        |      | 249.26400 | 248.53600    |        | 3.89 | 0.00 | 71.00  |
| GOVI On 01/02/2007 jGovi        | 230.00 | Call |           | 185360.00000 | 192640 | 3.89 | 0.00 | 0.00   |
| GOVI On 01/02/2007 jGovi        | 230.00 | Put  |           | 0.00000      | 0      | 3.89 | 0.00 | 0.00   |
| GOVI On 03/05/2007 jGovi        |        |      | 254.92150 | 254.02650    |        | 3.89 | 0.00 | 118.00 |
| GOVI On 03/05/2007 jGovi        | 235.00 | Call |           | 190280.00000 | 199224 | 3.89 | 0.00 | 0.00   |
| GOVI On 03/05/2007 jGovi        | 235.00 | Put  |           | 15.00000     | 9      | 3.89 | 0.00 | 0.00   |
| GOVI On 02/08/2007 jGovi        |        |      | 260.54000 | 259.61800    |        | 3.89 | 0.00 | 0.00   |
| GOVI On 02/08/2007 jGovi        | 240.50 | Call |           | 191382.00000 | 200541 | 3.89 | 0.00 | 0.00   |
| GOVI On 02/08/2007 jGovi        | 240.50 | Put  |           | 202.00000    | 141    | 3.89 | 0.00 | 0.00   |
| ILBI On 01/02/2007 Index Future |        |      | 272.90600 | 272.92900    |        | 0.00 | 0.00 | 0.00   |
| ILBI On 01/02/2007 Index Future | 265.00 | Call |           | 80999.00000  | 80723  | 0.00 | 0.00 | 0.00   |
| ILBI On 01/02/2007 Index Future | 265.00 | Put  |           | 1709.00000   | 1663   | 0.00 | 0.00 | 0.00   |
| J153 On 31/08/2010 jSwap        |        |      | 8.83000   | 8.83200      |        | 0.00 | 0.00 | 0.00   |
| J157 On 15/09/2015 jSwap        |        |      | 8.40100   | 8.44900      |        | 0.00 | 0.00 | 0.00   |
| J186 On 21/12/2026 jSwap        |        |      | 7.80700   | 7.87500      |        | 0.00 | 0.00 | 0.00   |
| J194 On 28/02/2008 jSwap        |        |      | 9.11700   | 9.09000      |        | 0.00 | 0.00 | 0.00   |
| J201 On 22/12/2014 jSwap        |        |      | 8.41200   | 8.45700      |        | 0.00 | 0.00 | 0.00   |
| J203 On 15/09/2017 jSwap        |        |      | 8.27500   | 8.32800      |        | 0.00 | 0.00 | 0.00   |
| J204 On 21/12/2018 jSwap        |        |      | 8.17800   | 8.23500      |        | 0.00 | 0.00 | 0.00   |
| J207 On 15/01/2020 jSwap        |        |      | 8.12800   | 8.18900      |        | 0.00 | 0.00 | 0.00   |

| Contract Details         | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JBAR On 21/12/2005 jBar  |        |              | 8.97500   | 8.97500         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 01/02/2007 jFra  |        |              | 9.18700   | 9.17900         |                      | 0.36       | 0.00         | 0.00          |
| JFRA On 01/02/2007 jFra  | 7.50   | Call         |           | 4093.00000      | 4113                 | 0.36       | 0.00         | 0.00          |
| JFRA On 01/02/2007 jFra  | 7.50   | Put          |           | 1.00000         | 1                    | 0.36       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  |        |              | 9.30700   | 9.25700         |                      | 0.37       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Call         |           | 4315.00000      | 4431                 | 0.37       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Put          |           | 33.00000        | 28                   | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  |        |              | 9.28500   | 9.22900         |                      | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Call         |           | 4323.00000      | 4447                 | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Put          |           | 109.00000       | 98                   | 0.37       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  |        |              | 9.24600   | 9.21500         |                      | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Call         |           | 4693.00000      | 4764                 | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Put          |           | 200.00000       | 190                  | 0.39       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  |        |              | 9.06800   | 9.01700         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  | 7.50   | Call         |           | 23511.00000     | 23550                | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  | 7.50   | Put          |           | 19805.00000     | 19721                | 0.00       | 0.00         | 0.00          |
| JN02 On 01/02/2007 jNote |        |              | 9.06900   | 9.03800         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 01/02/2007 jNote | 9.00   | Call         |           | 8366.00000      | 8589                 | 0.00       | 0.00         | 0.00          |
| JN02 On 01/02/2007 jNote | 9.00   | Put          |           | 7677.00000      | 7335                 | 0.00       | 0.00         | 0.00          |
| JN02 On 03/05/2007 jNote |        |              | 8.98500   | 8.95700         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 03/05/2007 jNote | 9.25   | Call         |           | 10328.00000     | 10506                | 0.00       | 0.00         | 0.00          |
| JN02 On 03/05/2007 jNote | 9.25   | Put          |           | 15667.00000     | 15333                | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote |        |              | 8.87400   | 8.85700         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote | 9.25   | Call         |           | 12932.00000     | 13032                | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote | 9.25   | Put          |           | 20099.00000     | 19886                | 0.00       | 0.00         | 0.00          |
| JN05 On 01/02/2007 jNote |        |              | 8.60400   | 8.62700         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 01/02/2007 jNote | 9.25   | Call         |           | 1077.00000      | 951                  | 0.00       | 0.00         | 0.00          |
| JN05 On 01/02/2007 jNote | 9.25   | Put          |           | 26075.00000     | 26871                | 0.00       | 0.00         | 0.00          |
| JN05 On 03/05/2007 jNote |        |              | 8.54200   | 8.57000         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 03/05/2007 jNote | 9.25   | Call         |           | 3630.00000      | 3385                 | 0.00       | 0.00         | 0.00          |
| JN05 On 03/05/2007 jNote | 9.25   | Put          |           | 30956.00000     | 31838                | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote |        |              | 8.46900   | 8.50500         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote | 9.25   | Call         |           | 5623.00000      | 5273                 | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote | 9.25   | Put          |           | 35615.00000     | 36723                | 0.00       | 0.00         | 0.00          |
| JN10 On 01/02/2007 jNote |        |              | 8.21400   | 8.26600         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 01/02/2007 jNote | 9.00   | Call         |           | 58.00000        | 32                   | 0.00       | 0.00         | 0.00          |
| JN10 On 01/02/2007 jNote | 9.00   | Put          |           | 49225.00000     | 52757                | 0.00       | 0.00         | 0.00          |
| JN10 On 03/05/2007 jNote |        |              | 8.16100   | 8.21600         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 03/05/2007 jNote | 9.00   | Call         |           | 763.00000       | 574                  | 0.00       | 0.00         | 0.00          |
| JN10 On 03/05/2007 jNote | 9.00   | Put          |           | 53403.00000     | 56996                | 0.00       | 0.00         | 0.00          |

| Contract Details                | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN10 On 02/08/2007 jNote        |        |              | 8.10000   | 8.16100         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote        | 9.00   | Call         |           | 1699.00000      | 1359                 | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote        | 9.00   | Put          |           | 58182.00000     | 62061                | 0.00       | 0.00         | 0.00          |
| JROD On 29/12/2006 jRod         |        |              | 8.10400   | 8.10800         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/01/2007 jRod         |        |              | 8.49800   | 8.50600         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/02/2007 jRod         |        |              | 8.89900   | 8.90800         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/03/2007 jRod         |        |              | 8.67400   | 8.67800         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/04/2007 jRod         |        |              | 8.93200   | 8.93600         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/05/2007 jRod         |        |              | 9.13700   | 9.14000         |                      | 0.00       | 0.00         | 0.00          |
| OTH1 On 01/02/2007 Index Future |        |              | 245.50400 | 244.98800       |                      | 0.00       | 0.00         | 15.00         |
| OTH1 On 01/02/2007 Index Future | 243.58 | Call         |           | 27430.00000     | 30560                | 0.00       | 0.00         | 0.00          |
| OTH1 On 01/02/2007 Index Future | 243.58 | Put          |           | 13350.00000     | 11320                | 0.00       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  |        |              | 8.29000   | 8.32000         |                      | 4.15       | 0.00         | 26.00         |
| R153 On 01/02/2007 Bond Future  | 8.25   | Call         |           | 6445.00000      | 6841                 | 3.92       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.25   | Put          |           | 8754.00000      | 8161                 | 3.92       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.00   | Call         |           | 3239.00000      | 3476                 | 3.81       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.00   | Put          |           | 13843.00000     | 13091                | 3.81       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.45   | Call         |           | 10031.00000     | 10562                | 4.02       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.45   | Put          |           | 5759.00000      | 5300                 | 4.02       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.75   | Call         |           | 16863.00000     | 17574                | 4.15       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.75   | Put          |           | 2808.00000      | 2530                 | 4.15       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.55   | Call         |           | 12132.00000     | 12728                | 4.06       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.55   | Put          |           | 4587.00000      | 4193                 | 4.06       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.50   | Call         |           | 11059.00000     | 11623                | 4.04       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 8.50   | Put          |           | 5149.00000      | 4723                 | 4.04       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 9.00   | Call         |           | 23577.00000     | 24398                | 4.28       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 9.00   | Put          |           | 1451.00000      | 1283                 | 4.28       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 7.75   | Call         |           | 1345.00000      | 1460                 | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 7.75   | Put          |           | 20321.00000     | 19447                | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 7.50   | Call         |           | 504.00000       | 551                  | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 7.50   | Put          |           | 27929.00000     | 26988                | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 7.25   | Call         |           | 159.00000       | 175                  | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 7.25   | Put          |           | 36112.00000     | 35139                | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 7.00   | Call         |           | 42.00000        | 46                   | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 7.00   | Put          |           | 44601.00000     | 43616                | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 6.50   | Call         |           | 2.00000         | 2                    | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 6.50   | Put          |           | 62013.00000     | 61024                | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 6.75   | Call         |           | 9.00000         | 10                   | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 6.75   | Put          |           | 53254.00000     | 52266                | 3.70       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 9.25   | Call         |           | 30848.00000     | 31742                | 4.43       | 0.00         | 0.00          |
| R153 On 01/02/2007 Bond Future  | 9.25   | Put          |           | 725.00000       | 630                  | 4.43       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 03/05/2007 Bond Future |        |              | 8.25000   | 8.28000         |                      | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.50   | Call         |           | 15936.00000     | 16451                | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.50   | Put          |           | 9172.00000      | 8760                 | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.80   | Call         |           | 21776.00000     | 22397                | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.80   | Put          |           | 5870.00000      | 5564                 | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.70   | Call         |           | 19723.00000     | 20310                | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.70   | Put          |           | 6854.00000      | 6514                 | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.75   | Call         |           | 20737.00000     | 21341                | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.75   | Put          |           | 6348.00000      | 6025                 | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 9.00   | Call         |           | 26171.00000     | 26856                | 4.15       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 9.00   | Put          |           | 4222.00000      | 3981                 | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future |        |              | 8.07400   | 8.10100         |                      | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.50   | Call         |           | 22260.00000     | 22715                | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.50   | Put          |           | 10823.00000     | 10498                | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.70   | Call         |           | 25858.00000     | 26356                | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.70   | Put          |           | 8744.00000      | 8462                 | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.75   | Call         |           | 26801.00000     | 27309                | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.75   | Put          |           | 8273.00000      | 8002                 | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.80   | Call         |           | 27761.00000     | 28279                | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.80   | Put          |           | 7821.00000      | 7560                 | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 9.00   | Call         |           | 31759.00000     | 32316                | 4.15       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 9.00   | Put          |           | 6197.00000      | 5975                 | 4.15       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future |        |              | 7.95000   | 8.01000         |                      | 8.05       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.00   | Call         |           | 16223.00000     | 18413                | 7.44       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.00   | Put          |           | 16968.00000     | 14677                | 7.44       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 7.90   | Call         |           | 12660.00000     | 14529                | 7.36       | 0.00         | 250.00        |
| R157 On 01/02/2007 Bond Future | 7.90   | Put          |           | 20892.00000     | 18279                | 7.36       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.25   | Call         |           | 27204.00000     | 30156                | 7.62       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.25   | Put          |           | 9478.00000      | 7948                 | 7.62       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.40   | Call         |           | 35099.00000     | 38437                | 7.75       | 0.00         | 150.00        |
| R157 On 01/02/2007 Bond Future | 8.40   | Put          |           | 6453.00000      | 5310                 | 7.75       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.50   | Call         |           | 40779.00000     | 44337                | 7.83       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.50   | Put          |           | 4922.00000      | 3998                 | 7.83       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.55   | Call         |           | 43726.00000     | 47381                | 7.87       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.55   | Put          |           | 4283.00000      | 3457                 | 7.87       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.65   | Call         |           | 49793.00000     | 53621                | 7.96       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.65   | Put          |           | 3218.00000      | 2564                 | 7.96       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 9.55   | Call         |           | 108642.00000    | 113067               | 8.96       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 9.55   | Put          |           | 200.00000       | 144                  | 8.96       | 0.00         | 150.00        |
| R157 On 01/02/2007 Bond Future | 8.60   | Call         |           | 46733.00000     | 50478                | 7.92       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.60   | Put          |           | 3717.00000      | 2981                 | 7.92       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.75   | Call         |           | 56048.00000     | 60019                | 8.05       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 8.75   | Put          |           | 2394.00000      | 1883                 | 8.05       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 9.00   | Call         |           | 72260.00000     | 76473                | 8.33       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 01/02/2007 Bond Future | 9.00   | Put          |           | 1136.00000      | 868                  | 8.33       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 7.75   | Call         |           | 8292.00000      | 9689                 | 7.23       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 7.75   | Put          |           | 27857.00000     | 24773                | 7.23       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 7.50   | Call         |           | 3781.00000      | 4538                 | 7.23       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 7.50   | Put          |           | 42523.00000     | 38798                | 7.23       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 7.25   | Call         |           | 1470.00000      | 1812                 | 7.23       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 7.25   | Put          |           | 59751.00000     | 55612                | 7.23       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 7.00   | Call         |           | 480.00000       | 608                  | 7.23       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 7.00   | Put          |           | 78672.00000     | 74318                | 7.23       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 9.25   | Call         |           | 88795.00000     | 93143                | 8.61       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 9.25   | Put          |           | 521.00000       | 387                  | 8.61       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 9.50   | Call         |           | 105347.00000    | 109763               | 8.90       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 9.50   | Put          |           | 235.00000       | 170                  | 8.90       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 9.75   | Call         |           | 121745.00000    | 126196               | 9.18       | 0.00         | 0.00          |
| R157 On 01/02/2007 Bond Future | 9.75   | Put          |           | 104.00000       | 73                   | 9.18       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future |        |              | 7.92500   | 7.98500         |                      | 8.05       | 0.00         | 504.00        |
| R157 On 03/05/2007 Bond Future | 8.50   | Call         |           | 49678.00000     | 52769                | 8.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.50   | Put          |           | 12866.00000     | 11577                | 8.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 9.00   | Call         |           | 76394.00000     | 80138                | 8.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 9.00   | Put          |           | 5135.00000      | 4499                 | 8.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.70   | Call         |           | 59840.00000     | 63224                | 8.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.70   | Put          |           | 9099.00000      | 8103                 | 8.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.75   | Call         |           | 62500.00000     | 65951                | 8.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.75   | Put          |           | 8308.00000      | 7380                 | 8.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.80   | Call         |           | 65203.00000     | 68718                | 8.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.80   | Put          |           | 7573.00000      | 6708                 | 8.05       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future |        |              | 7.81800   | 7.88300         |                      | 8.05       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.50   | Call         |           | 61232.00000     | 64458                | 8.05       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.50   | Put          |           | 18073.00000     | 16641                | 8.05       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.70   | Call         |           | 70763.00000     | 74234                | 8.05       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.70   | Put          |           | 14016.00000     | 12828                | 8.05       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Call         |           | 73236.00000     | 76764                | 8.05       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Put          |           | 13122.00000     | 11991                | 8.05       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Call         |           | 66850.00000     | 70965                | 0.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Put          |           | 3380.00000      | 2837                 | 0.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Call         |           | 86075.00000     | 89865                | 8.05       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Put          |           | 9302.00000      | 8434                 | 8.05       | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future |        |              | 7.50400   | 7.59000         |                      | 13.10      | 0.00         | 2.00          |
| R186 On 01/02/2007 Bond Future | 7.50   | Call         |           | 19193.00000     | 24044                | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 7.50   | Put          |           | 30436.00000     | 24547                | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 7.75   | Call         |           | 35845.00000     | 42793                | 11.90      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 7.75   | Put          |           | 16216.00000     | 12424                | 11.90      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.00   | Call         |           | 57213.00000     | 65812                | 12.21      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.00   | Put          |           | 7802.00000      | 5661                 | 12.21      | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 01/02/2007 Bond Future | 8.20   | Call         |           | 76562.00000     | 86056                | 12.47      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.20   | Put          |           | 4082.00000      | 2835                 | 12.47      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.30   | Call         |           | 86707.00000     | 96511                | 12.65      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.30   | Put          |           | 2936.00000      | 2000                 | 12.65      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.50   | Call         |           | 107412.00000    | 117629               | 13.10      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.50   | Put          |           | 1534.00000      | 1011                 | 13.10      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.75   | Call         |           | 133258.00000    | 143771               | 13.45      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.75   | Put          |           | 609.00000       | 382                  | 13.45      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.25   | Call         |           | 81589.00000     | 91252                | 12.54      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 8.25   | Put          |           | 3443.00000      | 2366                 | 12.54      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 7.25   | Call         |           | 8866.00000      | 11675                | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 7.25   | Put          |           | 52120.00000     | 44189                | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 7.00   | Call         |           | 3375.00000      | 4692                 | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 7.00   | Put          |           | 79828.00000     | 70405                | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 6.75   | Call         |           | 1032.00000      | 1519                 | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 6.75   | Put          |           | 111925.00000    | 101672               | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 6.50   | Call         |           | 248.00000       | 387                  | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 6.50   | Put          |           | 146875.00000    | 136274               | 11.57      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 9.00   | Call         |           | 158738.00000    | 169382               | 13.87      | 0.00         | 0.00          |
| R186 On 01/02/2007 Bond Future | 9.00   | Put          |           | 241.00000       | 145                  | 13.87      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future |        |              | 7.46300   | 7.55100         |                      | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.25   | Call         |           | 96557.00000     | 105252               | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.25   | Put          |           | 14115.00000     | 11836                | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.45   | Call         |           | 114114.00000    | 123416               | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.45   | Put          |           | 9546.00000      | 7875                 | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.55   | Call         |           | 123170.00000    | 132730               | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.55   | Put          |           | 7770.00000      | 6355                 | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.75   | Call         |           | 141658.00000    | 151644               | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.75   | Put          |           | 5042.00000      | 4053                 | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.50   | Call         |           | 118623.00000    | 128058               | 13.10      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.50   | Put          |           | 8620.00000      | 7081                 | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future |        |              | 7.42200   | 7.51100         |                      | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Call         |           | 108138.00000    | 116566               | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Put          |           | 21326.00000     | 18673                | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Call         |           | 124609.00000    | 133585               | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Put          |           | 15810.00000     | 13704                | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.50   | Call         |           | 128832.00000    | 137933               | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.50   | Put          |           | 14631.00000     | 12651                | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Call         |           | 133092.00000    | 142312               | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Put          |           | 13527.00000     | 11665                | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Call         |           | 150433.00000    | 160080               | 13.10      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Put          |           | 9778.00000      | 8344                 | 13.10      | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future |        |              | 8.85400   | 8.89000         |                      | 1.60       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.75   | Call         |           | 2065.00000      | 2197                 | 1.60       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 01/02/2007 Bond Future | 8.75   | Put          |           | 3468.00000      | 3239                 | 1.60       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.70   | Call         |           | 1847.00000      | 1969                 | 1.59       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.70   | Put          |           | 3751.00000      | 3513                 | 1.59       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.50   | Call         |           | 1121.00000      | 1205                 | 1.55       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.50   | Put          |           | 5036.00000      | 4759                 | 1.55       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.65   | Call         |           | 1643.00000      | 1755                 | 1.58       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.65   | Put          |           | 4050.00000      | 3801                 | 1.58       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.25   | Call         |           | 523.00000       | 568                  | 1.50       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.25   | Put          |           | 6959.00000      | 6644                 | 1.50       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.00   | Call         |           | 202.00000       | 222                  | 1.45       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 8.00   | Put          |           | 9169.00000      | 8828                 | 1.45       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 7.75   | Call         |           | 61.00000        | 68                   | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 7.75   | Put          |           | 11568.00000     | 11215                | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 7.50   | Call         |           | 19.00000        | 21                   | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 7.50   | Put          |           | 14075.00000     | 13717                | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 7.25   | Call         |           | 5.00000         | 6                    | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 7.25   | Put          |           | 16621.00000     | 16261                | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 7.00   | Call         |           | 1.00000         | 1                    | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 7.00   | Put          |           | 19185.00000     | 18825                | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 6.75   | Call         |           | 0.00000         | 0                    | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 6.75   | Put          |           | 21763.00000     | 21403                | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 6.00   | Call         |           | 0.00000         | 0                    | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 6.00   | Put          |           | 29556.00000     | 29195                | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 6.25   | Call         |           | 0.00000         | 0                    | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 6.25   | Put          |           | 26948.00000     | 26588                | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 6.50   | Call         |           | 0.00000         | 0                    | 1.40       | 0.00         | 0.00          |
| R194 On 01/02/2007 Bond Future | 6.50   | Put          |           | 24351.00000     | 23990                | 1.40       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future |        |              | 8.76300   | 8.80300         |                      | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 8.75   | Call         |           | 4003.00000      | 4142                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 8.75   | Put          |           | 4415.00000      | 4243                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.00   | Call         |           | 5010.00000      | 5172                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.00   | Put          |           | 3482.00000      | 3334                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 8.95   | Call         |           | 4798.00000      | 4955                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 8.95   | Put          |           | 3657.00000      | 3504                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.05   | Call         |           | 5228.00000      | 5394                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.05   | Put          |           | 3313.00000      | 3169                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.25   | Call         |           | 6154.00000      | 6338                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.25   | Put          |           | 2693.00000      | 2566                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future |        |              | 8.60600   | 8.65200         |                      | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 8.75   | Call         |           | 5719.00000      | 5839                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 8.75   | Put          |           | 5185.00000      | 5054                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 8.95   | Call         |           | 6295.00000      | 6423                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 8.95   | Put          |           | 4672.00000      | 4549                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.05   | Call         |           | 6595.00000      | 6727                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.05   | Put          |           | 4429.00000      | 4310                 | 1.60       | 0.00         | 0.00          |



| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 02/08/2007 Bond Future | 9.00   | Call         |           | 6444.00000      | 6574                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.00   | Put          |           | 4550.00000      | 4428                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.25   | Call         |           | 7221.00000      | 7360                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.25   | Put          |           | 3969.00000      | 3858                 | 1.60       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future |        |              | 7.93800   | 7.98900         |                      | 8.20       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.00   | Call         |           | 13184.00000     | 14687                | 7.60       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.00   | Put          |           | 12533.00000     | 11010                | 7.60       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 7.75   | Call         |           | 6748.00000      | 7703                 | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 7.75   | Put          |           | 21025.00000     | 18954                | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.25   | Call         |           | 22157.00000     | 24182                | 7.80       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.25   | Put          |           | 6845.00000      | 5845                 | 7.80       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.50   | Call         |           | 33132.00000     | 35570                | 7.99       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.50   | Put          |           | 3422.00000      | 2834                 | 7.99       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.65   | Call         |           | 40406.00000     | 43024                | 8.12       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.65   | Put          |           | 2180.00000      | 1772                 | 8.12       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.55   | Call         |           | 35512.00000     | 38016                | 8.03       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.55   | Put          |           | 2953.00000      | 2430                 | 8.03       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.60   | Call         |           | 37939.00000     | 40502                | 8.07       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.60   | Put          |           | 2541.00000      | 2078                 | 8.07       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.75   | Call         |           | 45443.00000     | 48155                | 8.20       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 8.75   | Put          |           | 1591.00000      | 1277                 | 8.20       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 9.00   | Call         |           | 58472.00000     | 61338                | 8.50       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 9.00   | Put          |           | 728.00000       | 569                  | 8.50       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 7.50   | Call         |           | 3056.00000      | 3568                 | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 7.50   | Put          |           | 32533.00000     | 30019                | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 7.25   | Call         |           | 1175.00000      | 1403                 | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 7.25   | Put          |           | 46131.00000     | 43333                | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 7.00   | Call         |           | 378.00000       | 461                  | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 7.00   | Put          |           | 61097.00000     | 58154                | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 6.75   | Call         |           | 100.00000       | 125                  | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 6.75   | Put          |           | 76872.00000     | 73871                | 7.41       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 9.25   | Call         |           | 71710.00000     | 74658                | 8.80       | 0.00         | 0.00          |
| R201 On 01/02/2007 Bond Future | 9.25   | Put          |           | 322.00000       | 245                  | 8.80       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future |        |              | 7.88700   | 7.94000         |                      | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.50   | Call         |           | 41737.00000     | 43935                | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.50   | Put          |           | 9885.00000      | 9003                 | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.70   | Call         |           | 49935.00000     | 52333                | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.70   | Put          |           | 7007.00000      | 6325                 | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.75   | Call         |           | 52075.00000     | 54518                | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.75   | Put          |           | 6402.00000      | 5766                 | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.80   | Call         |           | 54248.00000     | 56735                | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.80   | Put          |           | 5840.00000      | 5247                 | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 9.00   | Call         |           | 63228.00000     | 65870                | 8.20       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 9.00   | Put          |           | 3974.00000      | 3536                 | 8.20       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 02/08/2007 Bond Future |        |              | 7.83500   | 7.88900         |                      | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Call         |           | 47912.00000     | 50033                | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Put          |           | 13948.00000     | 12998                | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Call         |           | 55522.00000     | 57808                | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Put          |           | 10744.00000     | 9960                 | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Call         |           | 57498.00000     | 59823                | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Put          |           | 10040.00000     | 9294                 | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.80   | Call         |           | 59502.00000     | 61865                | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.80   | Put          |           | 9373.00000      | 8665                 | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Call         |           | 67769.00000     | 70271                | 8.20       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Put          |           | 7045.00000      | 6476                 | 8.20       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future |        |              | 7.80200   | 7.87800         |                      | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.00   | Call         |           | 16822.00000     | 20338                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.00   | Put          |           | 8060.00000      | 6067                 | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 7.75   | Call         |           | 7952.00000      | 10163                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 7.75   | Put          |           | 17253.00000     | 13955                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.25   | Call         |           | 29443.00000     | 34015                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.25   | Put          |           | 3031.00000      | 2093                 | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.50   | Call         |           | 44553.00000     | 49728                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.50   | Put          |           | 893.00000       | 559                  | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.60   | Call         |           | 50958.00000     | 56263                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.60   | Put          |           | 509.00000       | 306                  | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.55   | Call         |           | 47740.00000     | 52987                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.55   | Put          |           | 678.00000       | 416                  | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.75   | Call         |           | 60718.00000     | 66138                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.75   | Put          |           | 202.00000       | 114                  | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.65   | Call         |           | 54198.00000     | 59551                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 8.65   | Put          |           | 378.00000       | 222                  | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 9.00   | Call         |           | 77023.00000     | 82515                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 9.00   | Put          |           | 35.00000        | 17                   | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 7.50   | Call         |           | 2983.00000      | 4060                 | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 7.50   | Put          |           | 30770.00000     | 26339                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 7.25   | Call         |           | 856.00000       | 1247                 | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 7.25   | Put          |           | 47565.00000     | 42447                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 6.50   | Call         |           | 3.00000         | 6                    | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 6.50   | Put          |           | 106205.00000    | 100698               | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 6.75   | Call         |           | 28.00000        | 47                   | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 6.75   | Put          |           | 85933.00000     | 80443                | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 7.00   | Call         |           | 182.00000       | 285                  | 7.05       | 0.00         | 0.00          |
| R203 On 01/02/2007 Bond Future | 7.00   | Put          |           | 66260.00000     | 60854                | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future |        |              | 7.75600   | 7.83400         |                      | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.50   | Call         |           | 49955.00000     | 54732                | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.50   | Put          |           | 3816.00000      | 3005                 | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.70   | Call         |           | 61539.00000     | 66638                | 7.05       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 03/05/2007 Bond Future | 8.70   | Put          |           | 2079.00000      | 1589                 | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.75   | Call         |           | 64521.00000     | 69683                | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.75   | Put          |           | 1768.00000      | 1342                 | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.80   | Call         |           | 67529.00000     | 72748                | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.80   | Put          |           | 1498.00000      | 1128                 | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 9.00   | Call         |           | 79739.00000     | 85127                | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 9.00   | Put          |           | 741.00000       | 541                  | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future |        |              | 7.70700   | 7.78700         |                      | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Call         |           | 55660.00000     | 60236                | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Put          |           | 6934.00000      | 5848                 | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Call         |           | 66370.00000     | 71262                | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Put          |           | 4520.00000      | 3751                 | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Call         |           | 69134.00000     | 74094                | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Put          |           | 4040.00000      | 3338                 | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Call         |           | 71927.00000     | 76951                | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Put          |           | 3602.00000      | 2964                 | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Call         |           | 83332.00000     | 88568                | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Put          |           | 2227.00000      | 1801                 | 7.05       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future |        |              | 7.77300   | 7.85900         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 7.75   | Call         |           | 12460.00000     | 15363                | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 7.75   | Put          |           | 20883.00000     | 17148                | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.00   | Call         |           | 22544.00000     | 26660                | 10.20      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.00   | Put          |           | 11786.00000     | 9264                 | 10.20      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.25   | Call         |           | 35556.00000     | 40673                | 10.47      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.25   | Put          |           | 6096.00000      | 4576                 | 10.47      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.50   | Call         |           | 50592.00000     | 56406                | 10.73      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.50   | Put          |           | 2898.00000      | 2075                 | 10.73      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.60   | Call         |           | 56984.00000     | 62991                | 10.86      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.60   | Put          |           | 2124.00000      | 1493                 | 10.86      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.55   | Call         |           | 53770.00000     | 59686                | 10.79      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.55   | Put          |           | 2484.00000      | 1762                 | 10.79      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.75   | Call         |           | 66783.00000     | 73008                | 11.05      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.75   | Put          |           | 1310.00000      | 897                  | 11.05      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.65   | Call         |           | 60227.00000     | 66316                | 10.92      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 8.65   | Put          |           | 1812.00000      | 1263                 | 10.92      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 9.00   | Call         |           | 83400.00000     | 89838                | 11.46      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 9.00   | Put          |           | 588.00000       | 387                  | 11.46      | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 7.50   | Call         |           | 6104.00000      | 7850                 | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 7.50   | Put          |           | 34204.00000     | 29312                | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 7.25   | Call         |           | 2551.00000      | 3432                 | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 7.25   | Put          |           | 50836.00000     | 45079                | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 7.00   | Call         |           | 894.00000       | 1261                 | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 7.00   | Put          |           | 69888.00000     | 63616                | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 6.50   | Call         |           | 61.00000        | 95                   | 9.93       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 01/02/2007 Bond Future | 6.50   | Put          |           | 112105.00000    | 105500               | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 6.75   | Call         |           | 259.00000       | 383                  | 9.93       | 0.00         | 0.00          |
| R204 On 01/02/2007 Bond Future | 6.75   | Put          |           | 90500.00000     | 83986                | 9.93       | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future |        |              | 7.73000   | 7.81800         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.50   | Call         |           | 60586.00000     | 65774                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.50   | Put          |           | 10378.00000     | 8834                 | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.70   | Call         |           | 71524.00000     | 77093                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.70   | Put          |           | 7225.00000      | 6062                 | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.75   | Call         |           | 74351.00000     | 80004                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.75   | Put          |           | 6573.00000      | 5495                 | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.80   | Call         |           | 77210.00000     | 82943                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.80   | Put          |           | 5969.00000      | 4971                 | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 9.00   | Call         |           | 88911.00000     | 94924                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 9.00   | Put          |           | 3993.00000      | 3275                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future |        |              | 7.68700   | 7.77700         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Call         |           | 68124.00000     | 73163                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Put          |           | 15482.00000     | 13703                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Call         |           | 78319.00000     | 83695                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Put          |           | 11759.00000     | 10317                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Call         |           | 80947.00000     | 86401                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Put          |           | 10951.00000     | 9586                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.80   | Call         |           | 83604.00000     | 89133                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.80   | Put          |           | 10187.00000     | 8897                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Call         |           | 94486.00000     | 100288               | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Put          |           | 7552.00000      | 6535                 | 11.05      | 0.00         | 0.00          |
| R206 On 01/02/2007 Bond Future |        |              | 7.96500   | 8.01700         |                      | 5.80       | 0.00         | 0.00          |
| R206 On 01/02/2007 Bond Future | 8.00   | Call         |           | 8669.00000      | 9969                 | 5.80       | 0.00         | 0.00          |
| R206 On 01/02/2007 Bond Future | 8.00   | Put          |           | 9546.00000      | 8160                 | 5.80       | 0.00         | 0.00          |
| R206 On 01/02/2007 Bond Future | 7.75   | Call         |           | 3843.00000      | 4571                 | 5.80       | 0.00         | 0.00          |
| R206 On 01/02/2007 Bond Future | 7.75   | Put          |           | 17732.00000     | 15774                | 5.80       | 0.00         | 0.00          |
| R206 On 01/02/2007 Bond Future | 8.25   | Call         |           | 16226.00000     | 18109                | 5.80       | 0.00         | 0.00          |
| R206 On 01/02/2007 Bond Future | 8.25   | Put          |           | 4303.00000      | 3501                 | 5.80       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future |        |              | 7.91500   | 7.96700         |                      | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 8.00   | Call         |           | 15232.00000     | 16600                | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 8.00   | Put          |           | 13573.00000     | 12319                | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 7.75   | Call         |           | 9638.00000      | 10644                | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 7.75   | Put          |           | 20638.00000     | 19023                | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 8.25   | Call         |           | 22452.00000     | 24174                | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 8.25   | Put          |           | 8333.00000      | 7433                 | 5.63       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future |        |              | 7.86100   | 7.91500         |                      | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.00   | Call         |           | 19958.00000     | 21402                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.00   | Put          |           | 15799.00000     | 14589                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 7.75   | Call         |           | 14137.00000     | 15291                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 7.75   | Put          |           | 22274.00000     | 20774                | 5.59       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R206 On 02/08/2007 Bond Future | 8.25   | Call         |           | 27002.00000     | 28726                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.25   | Put          |           | 10735.00000     | 9805                 | 5.59       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future |        |              | 7.70200   | 7.78400         |                      | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 7.75   | Call         |           | 11913.00000     | 15113                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 7.75   | Put          |           | 14580.00000     | 11330                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.00   | Call         |           | 23092.00000     | 27736                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.00   | Put          |           | 6378.00000      | 4573                 | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.25   | Call         |           | 37810.00000     | 43481                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.25   | Put          |           | 2240.00000      | 1462                 | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.45   | Call         |           | 51104.00000     | 57227                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.45   | Put          |           | 816.00000       | 490                  | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.55   | Call         |           | 57991.00000     | 64243                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.55   | Put          |           | 463.00000       | 266                  | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.50   | Call         |           | 54536.00000     | 60730                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.50   | Put          |           | 618.00000       | 363                  | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.65   | Call         |           | 64941.00000     | 71277                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.65   | Put          |           | 253.00000       | 138                  | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.75   | Call         |           | 71905.00000     | 78291                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.75   | Put          |           | 132.00000       | 69                   | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.60   | Call         |           | 61462.00000     | 67761                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 8.60   | Put          |           | 344.00000       | 193                  | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 7.50   | Call         |           | 4978.00000      | 6733                 | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 7.50   | Put          |           | 27567.00000     | 22871                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 7.25   | Call         |           | 1623.00000      | 2354                 | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 7.25   | Put          |           | 44690.00000     | 38972                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 7.00   | Call         |           | 399.00000       | 624                  | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 7.00   | Put          |           | 64521.00000     | 58296                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 6.75   | Call         |           | 72.00000        | 122                  | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 6.75   | Put          |           | 85841.00000     | 79441                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 9.00   | Call         |           | 89171.00000     | 95609                | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 9.00   | Put          |           | 22.00000        | 10                   | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 6.50   | Call         |           | 9.00000         | 17                   | 8.55       | 0.00         | 0.00          |
| R207 On 01/02/2007 Bond Future | 6.50   | Put          |           | 108038.00000    | 101596               | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future |        |              | 7.66200   | 7.74500         |                      | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.50   | Call         |           | 60139.00000     | 65798                | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.50   | Put          |           | 3751.00000      | 2925                 | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.70   | Call         |           | 72656.00000     | 78636                | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.70   | Put          |           | 2081.00000      | 1578                 | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.75   | Call         |           | 75854.00000     | 81898                | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.75   | Put          |           | 1781.00000      | 1340                 | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.80   | Call         |           | 79072.00000     | 85172                | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.80   | Put          |           | 1518.00000      | 1134                 | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 9.00   | Call         |           | 92066.00000     | 98337                | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 9.00   | Put          |           | 774.00000       | 561                  | 8.55       | 0.00         | 0.00          |

| Contract Details                | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest   |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|-----------------|
| R207 On 02/08/2007 Bond Future  |        |              | 7.62100   | 7.70500         |                      | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.50   | Call         |           | 65374.00000     | 70798                | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.50   | Put          |           | 6522.00000      | 5431                 | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.70   | Call         |           | 77110.00000     | 82860                | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.70   | Put          |           | 4215.00000      | 3451                 | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.75   | Call         |           | 80118.00000     | 85937                | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.75   | Put          |           | 3759.00000      | 3064                 | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.80   | Call         |           | 83151.00000     | 89034                | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.80   | Put          |           | 3346.00000      | 2715                 | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 9.00   | Call         |           | 95464.00000     | 101561               | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 9.00   | Put          |           | 2054.00000      | 1637                 | 8.55       | 0.00         | 0.00            |
| TRT1 On 01/02/2007 Index Future |        |              | 246.22600 | 245.51400       |                      | 0.00       | 0.00         | 500.00          |
| TRT1 On 01/02/2007 Index Future | 243.60 | Call         |           | 30650.00000     | 35356                | 0.00       | 0.00         | 0.00            |
| TRT1 On 01/02/2007 Index Future | 243.60 | Put          |           | 11510.00000     | 9096                 | 0.00       | 0.00         | 0.00            |
| <b>Total for Derivatives:</b>   |        |              |           |                 |                      |            | <b>0.00</b>  | <b>1,796.00</b> |
| <b>Grand Total:</b>             |        |              |           |                 |                      |            | <b>0.00</b>  | <b>1,796.00</b> |