



# Daily MTM Report

Daily summary for 03/05/2007

| 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 |        |              | 7.98500   | 8.05000         |                      |            | 0.00         | 0.00          |
| R157 On 15/09/2015 Bond |        |              | 7.61500   | 7.68000         |                      |            | 0.00         | 0.00          |
| R186 On 21/12/2026 Bond |        |              | 7.30000   | 7.37000         |                      |            | 0.00         | 0.00          |
| R196 On 28/02/2009 Bond |        |              | 8.37500   | 8.43500         |                      |            | 0.00         | 0.00          |
| R201 On 21/12/2014 Bond |        |              | 7.67000   | 7.73000         |                      |            | 0.00         | 0.00          |
| R203 On 15/09/2017 Bond |        |              | 7.55500   | 7.61500         |                      |            | 0.00         | 0.00          |
| R204 On 21/12/2018 Bond |        |              | 7.54500   | 7.60000         |                      |            | 0.00         | 0.00          |
| R206 On 15/01/2014 Bond |        |              | 7.67000   | 7.73000         |                      |            | 0.00         | 0.00          |
| R207 On 15/01/2020 Bond |        |              | 7.47500   | 7.53500         |                      |            | 0.00         | 0.00          |
| R209 On 31/03/2036 Bond |        |              | 6.99000   | 7.07500         |                      |            | 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

|                                 |        |      |           |              |        |      |       |        |
|---------------------------------|--------|------|-----------|--------------|--------|------|-------|--------|
| ALBI On 03/05/2007 Index Future |        |      | 256.71700 | 255.68300    |        | 0.00 | 0.00  | 0.00   |
| ALBI On 03/05/2007 Index Future | 254.00 | Call |           | 16842.00000  | 27170  | 0.00 | 0.00  | 0.00   |
| ALBI On 03/05/2007 Index Future | 254.00 | Put  |           | 12.00000     | 0      | 0.00 | 0.00  | 0.00   |
| ALBI On 02/08/2007 Index Future |        |      | 262.43700 | 261.57000    |        | 0.00 | 0.00  | 0.00   |
| ALBI On 02/08/2007 Index Future | 254.00 | Call |           | 79560.00000  | 87250  | 0.00 | 0.00  | 0.00   |
| ALBI On 02/08/2007 Index Future | 254.00 | Put  |           | 3860.00000   | 2880   | 0.00 | 0.00  | 0.00   |
| ALBI On 01/11/2007 Index Future |        |      | 268.50100 | 267.63400    |        | 0.00 | 0.00  | 0.00   |
| ALBI On 01/11/2007 Index Future | 254.00 | Call |           | 139191.00000 | 147296 | 0.00 | 0.00  | 0.00   |
| ALBI On 01/11/2007 Index Future | 254.00 | Put  |           | 2851.00000   | 2286   | 0.00 | 0.00  | 0.00   |
| ALBI On 07/02/2008 Index Future |        |      | 275.14800 | 274.25700    |        | 0.00 | 0.00  | 0.00   |
| ALBI On 07/02/2008 Index Future | 254.00 | Call |           | 204447.00000 | 213027 | 0.00 | 0.00  | 0.00   |
| ALBI On 07/02/2008 Index Future | 254.00 | Put  |           | 1877.00000   | 1547   | 0.00 | 0.00  | 0.00   |
| CRD1 On 03/05/2007 Index Future |        |      | 109.58000 | 109.27800    |        | 0.00 | 0.00  | 0.00   |
| CRD1 On 02/08/2007 Index Future |        |      | 111.89000 | 111.63500    |        | 0.00 | 0.00  | 10.00  |
| GOVI On 03/05/2007 jGovi        |        |      | 257.50500 | 256.44250    |        | 3.89 | 30.00 | 0.00   |
| GOVI On 03/05/2007 jGovi        | 235.00 | Call |           | 214425.00000 | 225050 | 3.89 | 0.00  | 0.00   |
| GOVI On 03/05/2007 jGovi        | 235.00 | Put  |           | 0.00000      | 0      | 3.89 | 0.00  | 0.00   |
| GOVI On 02/08/2007 jGovi        |        |      | 262.79900 | 261.97300    |        | 3.89 | 0.00  | 195.00 |
| GOVI On 02/08/2007 jGovi        | 240.50 | Call |           | 214730.00000 | 222990 | 3.89 | 0.00  | 0.00   |
| GOVI On 02/08/2007 jGovi        | 240.50 | Put  |           | 0.00000      | 0      | 3.89 | 0.00  | 0.00   |
| GOVI On 01/11/2007 jGovi        |        |      | 268.66800 | 267.82350    |        | 0.00 | 0.00  | 59.00  |
| GOVI On 01/11/2007 jGovi        | 265.00 | Call |           | 53417.00000  | 58736  | 0.00 | 0.00  | 0.00   |
| GOVI On 01/11/2007 jGovi        | 265.00 | Put  |           | 25182.00000  | 22056  | 0.00 | 0.00  | 0.00   |
| GOVI On 07/02/2008 jGovi        |        |      | 274.91400 | 274.36400    |        | 0.00 | 0.00  | 0.00   |
| GOVI On 07/02/2008 jGovi        | 265.00 | Call |           | 108071.00000 | 112403 | 0.00 | 0.00  | 0.00   |
| GOVI On 07/02/2008 jGovi        | 265.00 | Put  |           | 14431.00000  | 13263  | 0.00 | 0.00  | 0.00   |
| ILBI On 03/05/2007 Index Future |        |      | 275.78800 | 275.78800    |        | 0.00 | 0.00  | 0.00   |
| ILBI On 02/08/2007 Index Future |        |      | 282.16100 | 282.16100    |        | 0.00 | 0.00  | 0.00   |
| J153 On 31/08/2010 jSwap        |        |      | 8.80700   | 8.84300      |        | 0.00 | 0.00  | 0.00   |
| J157 On 15/09/2015 jSwap        |        |      | 8.31200   | 8.34900      |        | 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 |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| J186 On 21/12/2026 jSwap |        |              | 7.78700   | 7.81400         |                      | 0.00       | 0.00         | 0.00          |
| J201 On 22/12/2014 jSwap |        |              | 8.39400   | 8.42800         |                      | 0.00       | 0.00         | 0.00          |
| J203 On 15/09/2017 jSwap |        |              | 8.20200   | 8.25000         |                      | 0.00       | 0.00         | 0.00          |
| J204 On 21/12/2018 jSwap |        |              | 8.16700   | 8.20600         |                      | 0.00       | 0.00         | 0.00          |
| J207 On 15/01/2020 jSwap |        |              | 8.09900   | 8.13400         |                      | 0.00       | 0.00         | 0.00          |
| JBAR On 21/12/2005 jBar  |        |              | 9.20800   | 9.20800         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  |        |              | 9.21300   | 9.21300         |                      | 0.37       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Call         |           | 4174.00000      | 4154                 | 0.37       | 0.00         | 0.00          |
| JFRA On 03/05/2007 jFra  | 7.50   | Put          |           | 0.00000         | 0                    | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  |        |              | 9.28600   | 9.29000         |                      | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Call         |           | 4368.00000      | 4358                 | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Put          |           | 6.00000         | 6                    | 0.37       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  |        |              | 9.21300   | 9.22500         |                      | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Call         |           | 4576.00000      | 4546                 | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Put          |           | 57.00000        | 58                   | 0.39       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  |        |              | 9.13100   | 9.14300         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  | 7.50   | Call         |           | 19542.00000     | 19494                | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  | 7.50   | Put          |           | 15535.00000     | 15520                | 0.00       | 0.00         | 0.00          |
| JN02 On 03/05/2007 jNote |        |              | 9.01500   | 9.01500         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 03/05/2007 jNote | 9.25   | Call         |           | 57.00000        | 0                    | 0.00       | 0.00         | 0.00          |
| JN02 On 03/05/2007 jNote | 9.25   | Put          |           | 4337.00000      | 4626                 | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote |        |              | 8.89700   | 8.92000         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote | 9.25   | Call         |           | 7322.00000      | 7102                 | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote | 9.25   | Put          |           | 13336.00000     | 13537                | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote |        |              | 8.76700   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote | 9.00   | Call         |           | 0.00000         | 12090                | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote | 9.00   | Put          |           | 0.00000         | 16343                | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote |        |              | 8.62400   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote | 9.00   | Call         |           | 0.00000         | 14333                | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote | 9.00   | Put          |           | 0.00000         | 21146                | 0.00       | 0.00         | 0.00          |
| JN05 On 03/05/2007 jNote |        |              | 8.50000   | 8.50000         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 03/05/2007 jNote | 9.25   | Call         |           | 0.00000         | 0                    | 0.00       | 0.00         | 0.00          |
| JN05 On 03/05/2007 jNote | 9.25   | Put          |           | 30149.00000     | 31730                | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote |        |              | 8.38900   | 8.42900         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote | 9.25   | Call         |           | 1172.00000      | 1002                 | 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 |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN05 On 02/08/2007 jNote        | 9.25   | Put          |           | 34237.00000     | 35711                | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote        |        |              | 8.30900   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote        | 9.00   | Call         |           | 0.00000         | 4456                 | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote        | 9.00   | Put          |           | 0.00000         | 32379                | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote        |        |              | 8.22700   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote        | 9.00   | Call         |           | 0.00000         | 6309                 | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote        | 9.00   | Put          |           | 0.00000         | 37626                | 0.00       | 0.00         | 0.00          |
| JN10 On 03/05/2007 jNote        |        |              | 8.17000   | 8.17000         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 03/05/2007 jNote        | 9.00   | Call         |           | 0.00000         | 0                    | 0.00       | 0.00         | 0.00          |
| JN10 On 03/05/2007 jNote        | 9.00   | Put          |           | 55852.00000     | 59336                | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote        |        |              | 8.06600   | 8.11600         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote        | 9.00   | Call         |           | 92.00000        | 60                   | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote        | 9.00   | Put          |           | 59737.00000     | 63208                | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote        |        |              | 8.00700   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote        | 9.00   | Call         |           | 0.00000         | 463                  | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote        | 9.00   | Put          |           | 0.00000         | 67811                | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote        |        |              | 7.94600   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote        | 9.00   | Call         |           | 0.00000         | 1105                 | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote        | 9.00   | Put          |           | 0.00000         | 72736                | 0.00       | 0.00         | 0.00          |
| JROD On 31/05/2007 jRod         |        |              | 8.72200   | 8.72700         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 29/06/2007 jRod         |        |              | 8.91200   | 8.92100         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/07/2007 jRod         |        |              | 9.18200   | 9.19100         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/08/2007 jRod         |        |              | 9.04700   | 9.05000         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/09/2007 jRod         |        |              | 9.16300   | 9.16300         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/10/2007 jRod         |        |              | 9.28000   | 9.27900         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/11/2007 jRod         |        |              | 9.14500   | 9.14400         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/12/2007 jRod         |        |              | 9.23200   | 9.23200         |                      | 0.00       | 0.00         | 0.00          |
| OTH1 On 03/05/2007 Index Future |        |              | 254.05900 | 253.07600       |                      | 0.00       | 0.00         | 0.00          |
| OTH1 On 02/08/2007 Index Future |        |              | 259.30400 | 258.53300       |                      | 0.00       | 0.00         | 15.00         |
| R153 On 03/05/2007 Bond Future  |        |              | 7.97500   | 8.05000         |                      | 2.99       | 569.00       | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.50   | Call         |           | 13891.00000     | 16228                | 3.09       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.50   | Put          |           | 0.00000         | 0                    | 3.09       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.80   | Call         |           | 23033.00000     | 25370                | 3.21       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.80   | Put          |           | 0.00000         | 0                    | 3.21       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.70   | Call         |           | 19996.00000     | 22333                | 3.17       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.70   | Put          |           | 0.00000         | 0                    | 3.17       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.75   | Call         |           | 21516.00000     | 23853                | 3.19       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.75   | Put          |           | 0.00000         | 0                    | 3.19       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 9.00   | Call         |           | 29075.00000     | 31412                | 3.30       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 9.00   | Put          |           | 0.00000         | 0                    | 3.30       | 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 02/08/2007 Bond Future |        |              | 7.93000   | 7.99000         |                      | 2.93       | 203.00       | 203.00        |
| R153 On 02/08/2007 Bond Future | 8.50   | Call         |           | 16739.00000     | 18119                | 3.02       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.50   | Put          |           | 2094.00000      | 1735                 | 3.02       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.70   | Call         |           | 21567.00000     | 23073                | 3.10       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.70   | Put          |           | 1244.00000      | 1011                 | 3.10       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.75   | Call         |           | 22823.00000     | 24354                | 3.12       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.75   | Put          |           | 1087.00000      | 879                  | 3.12       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.80   | Call         |           | 24096.00000     | 25650                | 3.14       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.80   | Put          |           | 948.00000       | 763                  | 3.14       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 9.00   | Call         |           | 29310.00000     | 30936                | 3.22       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 9.00   | Put          |           | 540.00000       | 427                  | 3.22       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future |        |              | 7.73700   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future | 8.00   | Call         |           | 0.00000         | 19984                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future | 8.00   | Put          |           | 0.00000         | 12929                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future | 7.75   | Call         |           | 0.00000         | 16436                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future | 7.75   | Put          |           | 0.00000         | 16086                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future | 8.25   | Call         |           | 0.00000         | 23937                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future | 8.25   | Put          |           | 0.00000         | 10228                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future |        |              | 7.63400   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 8.00   | Call         |           | 0.00000         | 25321                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 8.00   | Put          |           | 0.00000         | 16404                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 7.75   | Call         |           | 0.00000         | 22058                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 7.75   | Put          |           | 0.00000         | 19222                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 8.25   | Call         |           | 0.00000         | 28843                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future | 8.25   | Put          |           | 0.00000         | 13887                | 0.00       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future |        |              | 7.60500   | 7.68000         |                      | 5.80       | 477.00       | 0.00          |
| R157 On 03/05/2007 Bond Future | 7.50   | Call         |           | 0.00000         | 0                    | 5.60       | 75.00        | 0.00          |
| R157 On 03/05/2007 Bond Future | 7.50   | Put          |           | 13494.00000     | 7893                 | 5.60       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.00   | Put          |           | 0.00000         | 0                    | 6.00       | 60.00        | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.00   | Call         |           | 23555.00000     | 29156                | 6.00       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.50   | Call         |           | 59275.00000     | 64876                | 6.40       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.50   | Put          |           | 0.00000         | 0                    | 6.40       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 9.00   | Call         |           | 93722.00000     | 99323                | 6.60       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 9.00   | Put          |           | 0.00000         | 0                    | 6.60       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.70   | Call         |           | 73204.00000     | 78805                | 6.56       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.70   | Put          |           | 0.00000         | 0                    | 6.56       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.75   | Call         |           | 76655.00000     | 82256                | 6.60       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.75   | Put          |           | 0.00000         | 0                    | 6.60       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.80   | Call         |           | 80093.00000     | 85694                | 6.60       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.80   | Put          |           | 0.00000         | 0                    | 6.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future |        |              | 7.57500   | 7.63500         |                      | 6.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 7.75   | Call         |           | 21301.00000     | 23858                | 6.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 7.75   | Put          |           | 12966.00000     | 11147                | 6.00       | 0.00         | 86.00         |
| R157 On 02/08/2007 Bond Future | 7.25   | Call         |           | 5565.00000      | 6631                 | 5.60       | 0.00         | 96.00         |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 02/08/2007 Bond Future | 7.25   | Put          |           | 33974.00000     | 30663                | 5.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.50   | Call         |           | 62935.00000     | 66927                | 6.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.50   | Put          |           | 1887.00000      | 1503                 | 6.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.70   | Call         |           | 75685.00000     | 79832                | 6.76       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.70   | Put          |           | 1049.00000      | 819                  | 6.76       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Call         |           | 78906.00000     | 83081                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Put          |           | 902.00000       | 701                  | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Call         |           | 82110.00000     | 86315                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Put          |           | 751.00000       | 580                  | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Call         |           | 95009.00000     | 99298                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Put          |           | 346.00000       | 259                  | 6.80       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future |        |              | 7.46700   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Call         |           | 0.00000         | 20523                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Put          |           | 0.00000         | 18161                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.25   | Call         |           | 0.00000         | 12608                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.25   | Put          |           | 0.00000         | 28275                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.75   | Call         |           | 0.00000         | 30880                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.75   | Put          |           | 0.00000         | 10802                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Call         |           | 0.00000         | 20523                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Put          |           | 0.00000         | 18161                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future |        |              | 7.40800   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.50   | Call         |           | 0.00000         | 27806                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.50   | Put          |           | 0.00000         | 21412                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.25   | Call         |           | 0.00000         | 19486                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.25   | Put          |           | 0.00000         | 30562                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.75   | Call         |           | 0.00000         | 37906                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.75   | Put          |           | 0.00000         | 14335                | 0.00       | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future |        |              | 7.28000   | 7.37000         |                      | 9.57       | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.25   | Call         |           | 105165.00000    | 116686               | 10.56      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.25   | Put          |           | 0.00000         | 0                    | 10.56      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.45   | Call         |           | 127291.00000    | 138813               | 10.82      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.45   | Put          |           | 0.00000         | 0                    | 10.82      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.55   | Call         |           | 138124.00000    | 149645               | 10.89      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.55   | Put          |           | 0.00000         | 0                    | 10.89      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.75   | Call         |           | 159340.00000    | 170861               | 10.89      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.75   | Put          |           | 0.00000         | 0                    | 10.89      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.50   | Call         |           | 132727.00000    | 144248               | 10.89      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.50   | Put          |           | 0.00000         | 0                    | 10.89      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future |        |              | 7.24800   | 7.31900         |                      | 10.54      | 5.00         | 6.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Call         |           | 113160.00000    | 121662               | 11.59      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Put          |           | 2266.00000      | 1693                 | 11.59      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Call         |           | 134099.00000    | 142845               | 11.87      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Put          |           | 1218.00000      | 889                  | 11.87      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.50   | Call         |           | 139323.00000    | 148112               | 11.94      | 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 02/08/2007 Bond Future | 8.50   | Put          |           | 1040.00000      | 755                  | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Call         |           | 144505.00000    | 153339               | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Put          |           | 857.00000       | 617                  | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Call         |           | 165117.00000    | 174075               | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Put          |           | 380.00000       | 264                  | 11.94      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future |        |              | 7.20400   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.25   | Call         |           | 0.00000         | 22460                | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.25   | Put          |           | 0.00000         | 16579                | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.50   | Call         |           | 0.00000         | 43216                | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.50   | Put          |           | 0.00000         | 6039                 | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.00   | Call         |           | 0.00000         | 9125                 | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.00   | Put          |           | 0.00000         | 35672                | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future |        |              | 7.16400   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.25   | Call         |           | 0.00000         | 29480                | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.25   | Put          |           | 0.00000         | 18550                | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.50   | Call         |           | 0.00000         | 50083                | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.50   | Put          |           | 0.00000         | 8117                 | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.75   | Call         |           | 0.00000         | 74900                | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.75   | Put          |           | 0.00000         | 2965                 | 0.00       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future |        |              | 8.36500   | 8.43400         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.50   | Call         |           | 1150.00000      | 2268                 | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.50   | Put          |           | 43.00000        | 0                    | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.25   | Call         |           | 0.00000         | 0                    | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.25   | Put          |           | 3097.00000      | 1937                 | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.75   | Call         |           | 5290.00000      | 6450                 | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.75   | Put          |           | 0.00000         | 0                    | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future |        |              | 8.19600   | 8.26500         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.25   | Call         |           | 3315.00000      | 3818                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.25   | Put          |           | 3535.00000      | 3025                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.50   | Call         |           | 5409.00000      | 6080                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.50   | Put          |           | 1971.00000      | 1629                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.75   | Call         |           | 8057.00000      | 8869                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.75   | Put          |           | 979.00000       | 778                  | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future |        |              | 8.05600   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.50   | Call         |           | 0.00000         | 17563                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.50   | Put          |           | 0.00000         | 12044                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.25   | Call         |           | 0.00000         | 15900                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.25   | Put          |           | 0.00000         | 13484                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.75   | Call         |           | 0.00000         | 19322                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.75   | Put          |           | 0.00000         | 10714                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future |        |              | 7.91600   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.50   | Call         |           | 0.00000         | 21623                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.50   | Put          |           | 0.00000         | 15809                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.25   | Call         |           | 0.00000         | 20306                | 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 |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R196 On 07/02/2008 Bond Future | 8.25   | Put          |           | 0.00000         | 16975                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.75   | Call         |           | 0.00000         | 22987                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.75   | Put          |           | 0.00000         | 14700                | 0.00       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future |        |              | 7.65500   | 7.74000         |                      | 5.82       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.50   | Call         |           | 43535.00000     | 48551                | 6.22       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.50   | Put          |           | 0.00000         | 0                    | 6.22       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.70   | Call         |           | 54611.00000     | 59627                | 6.38       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.70   | Put          |           | 0.00000         | 0                    | 6.38       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.75   | Call         |           | 57356.00000     | 62371                | 6.42       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.75   | Put          |           | 0.00000         | 0                    | 6.42       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.80   | Call         |           | 60091.00000     | 65107                | 6.46       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.80   | Put          |           | 0.00000         | 0                    | 6.46       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 9.00   | Call         |           | 70937.00000     | 75953                | 6.62       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 9.00   | Put          |           | 0.00000         | 0                    | 6.62       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future |        |              | 7.61500   | 7.67500         |                      | 6.28       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Call         |           | 47766.00000     | 50908                | 6.70       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Put          |           | 1566.00000      | 1245                 | 6.70       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Call         |           | 57870.00000     | 61143                | 6.86       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Put          |           | 856.00000       | 667                  | 6.86       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Call         |           | 60427.00000     | 63725                | 6.90       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Put          |           | 733.00000       | 568                  | 6.90       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.80   | Call         |           | 62993.00000     | 66312                | 6.94       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.80   | Put          |           | 628.00000       | 484                  | 6.94       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Call         |           | 73293.00000     | 76675                | 7.11       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Put          |           | 333.00000       | 252                  | 7.11       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future |        |              | 7.53200   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.75   | Call         |           | 0.00000         | 22289                | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.75   | Put          |           | 0.00000         | 10037                | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.50   | Call         |           | 0.00000         | 14603                | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.50   | Put          |           | 0.00000         | 16416                | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.25   | Call         |           | 0.00000         | 8842                 | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.25   | Put          |           | 0.00000         | 24958                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future |        |              | 7.47400   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.75   | Call         |           | 0.00000         | 27231                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.75   | Put          |           | 0.00000         | 12153                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.50   | Call         |           | 0.00000         | 19579                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.50   | Put          |           | 0.00000         | 18147                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.25   | Call         |           | 0.00000         | 13402                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.25   | Put          |           | 0.00000         | 25838                | 0.00       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future |        |              | 7.54000   | 7.61400         |                      | 7.31       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.50   | Call         |           | 62003.00000     | 67411                | 8.06       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.50   | Put          |           | 0.00000         | 0                    | 8.06       | 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   | Call         |           | 75324.00000     | 80733                | 8.26       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.70   | Put          |           | 0.00000         | 0                    | 8.26       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.75   | Call         |           | 78617.00000     | 84026                | 8.31       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.75   | Put          |           | 0.00000         | 0                    | 8.31       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.80   | Call         |           | 81896.00000     | 87304                | 8.31       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.80   | Put          |           | 0.00000         | 0                    | 8.31       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 9.00   | Call         |           | 94862.00000     | 100270               | 8.31       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 9.00   | Put          |           | 0.00000         | 0                    | 8.31       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future |        |              | 7.48900   | 7.55000         |                      | 7.64       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Call         |           | 66968.00000     | 71081                | 8.41       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Put          |           | 1348.00000      | 1055                 | 8.41       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Call         |           | 79472.00000     | 83709                | 8.61       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Put          |           | 729.00000       | 559                  | 8.61       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Call         |           | 82611.00000     | 86870                | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Put          |           | 623.00000       | 475                  | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Call         |           | 85733.00000     | 90014                | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Put          |           | 514.00000       | 389                  | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Call         |           | 98227.00000     | 102573               | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Put          |           | 228.00000       | 168                  | 8.66       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future |        |              | 7.43600   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future | 7.50   | Call         |           | 0.00000         | 17400                | 0.00       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future | 7.50   | Put          |           | 0.00000         | 12836                | 0.00       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future |        |              | 7.38900   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future | 7.50   | Call         |           | 0.00000         | 23154                | 0.00       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future | 7.50   | Put          |           | 0.00000         | 15378                | 0.00       | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future |        |              | 7.52500   | 7.60000         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.50   | Call         |           | 66993.00000     | 72852                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.50   | Put          |           | 0.00000         | 0                    | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.70   | Call         |           | 81083.00000     | 86942                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.70   | Put          |           | 0.00000         | 0                    | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.75   | Call         |           | 84562.00000     | 90422                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.75   | Put          |           | 0.00000         | 0                    | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.80   | Call         |           | 88024.00000     | 93884                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.80   | Put          |           | 0.00000         | 0                    | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 9.00   | Call         |           | 101702.00000    | 107562               | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 9.00   | Put          |           | 0.00000         | 0                    | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future |        |              | 7.48600   | 7.54200         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Call         |           | 73341.00000     | 77225                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Put          |           | 2767.00000      | 2316                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Call         |           | 86045.00000     | 90101                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Put          |           | 1554.00000      | 1276                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Call         |           | 89263.00000     | 93353                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Put          |           | 1336.00000      | 1091                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.80   | Call         |           | 92492.00000     | 96612                | 11.05      | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 02/08/2007 Bond Future | 8.80   | Put          |           | 1144.00000      | 929                  | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Call         |           | 105463.00000    | 109675               | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Put          |           | 597.00000       | 475                  | 11.05      | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future |        |              | 7.43700   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future | 7.50   | Call         |           | 0.00000         | 17603                | 0.00       | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future | 7.50   | Put          |           | 0.00000         | 12776                | 0.00       | 0.00         | 0.00          |
| R204 On 07/02/2008 Bond Future |        |              | 7.39300   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R204 On 07/02/2008 Bond Future | 7.50   | Call         |           | 0.00000         | 22704                | 0.00       | 0.00         | 0.00          |
| R204 On 07/02/2008 Bond Future | 7.50   | Put          |           | 0.00000         | 14621                | 0.00       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future |        |              | 7.65500   | 7.72900         |                      | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 7.75   | Call         |           | 1802.00000      | 4864                 | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 7.75   | Put          |           | 729.00000       | 0                    | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 8.00   | Call         |           | 13733.00000     | 17524                | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 8.00   | Put          |           | 0.00000         | 0                    | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 8.25   | Call         |           | 26192.00000     | 29984                | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 8.25   | Put          |           | 0.00000         | 0                    | 5.63       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future |        |              | 7.59000   | 7.65200         |                      | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 7.75   | Call         |           | 13746.00000     | 15535                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 7.75   | Put          |           | 8874.00000      | 7565                 | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.00   | Call         |           | 21710.00000     | 24000                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.00   | Put          |           | 4541.00000      | 3733                 | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.25   | Call         |           | 31318.00000     | 33985                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.25   | Put          |           | 2041.00000      | 1611                 | 5.59       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future |        |              | 7.52000   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future | 7.75   | Call         |           | 0.00000         | 20571                | 0.00       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future | 7.75   | Put          |           | 0.00000         | 9432                 | 0.00       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future |        |              | 7.45500   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future | 7.75   | Call         |           | 0.00000         | 25259                | 0.00       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future | 7.75   | Put          |           | 0.00000         | 11435                | 0.00       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future |        |              | 7.46000   | 7.53500         |                      | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.50   | Call         |           | 72908.00000     | 78900                | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.50   | Put          |           | 0.00000         | 0                    | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.70   | Call         |           | 87094.00000     | 93086                | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.70   | Put          |           | 0.00000         | 0                    | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.75   | Call         |           | 90593.00000     | 96585                | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.75   | Put          |           | 0.00000         | 0                    | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.80   | Call         |           | 94074.00000     | 100066               | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 8.80   | Put          |           | 0.00000         | 0                    | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 9.00   | Call         |           | 107812.00000    | 113804               | 8.55       | 0.00         | 0.00          |
| R207 On 03/05/2007 Bond Future | 9.00   | Put          |           | 0.00000         | 0                    | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future |        |              | 7.41900   | 7.48000         |                      | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.50   | Call         |           | 76908.00000     | 81614                | 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  | 8.50   | Put          |           | 474.00000       | 340                  | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future  | 8.70   | Call         |           | 90651.00000     | 95436                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future  | 8.70   | Put          |           | 175.00000       | 120                  | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future  | 8.75   | Call         |           | 94074.00000     | 98871                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future  | 8.75   | Put          |           | 134.00000       | 91                   | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future  | 8.80   | Call         |           | 97488.00000     | 102295               | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future  | 8.80   | Put          |           | 102.00000       | 69                   | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future  | 9.00   | Call         |           | 111023.00000    | 115852               | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future  | 9.00   | Put          |           | 32.00000        | 21                   | 8.55       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future  |        |              | 7.37100   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future  | 7.50   | Call         |           | 0.00000         | 19827                | 0.00       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future  | 7.50   | Put          |           | 0.00000         | 9699                 | 0.00       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future  |        |              | 7.32700   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future  | 7.50   | Call         |           | 0.00000         | 24876                | 0.00       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future  | 7.50   | Put          |           | 0.00000         | 11449                | 0.00       | 0.00         | 0.00          |
| R209 On 03/05/2007 Bond Future  |        |              | 6.99000   | 7.07000         |                      | 12.67      | 0.00         | 0.00          |
| R209 On 03/05/2007 Bond Future  | 7.00   | Call         |           | 266.00000       | 1143                 | 12.67      | 0.00         | 0.00          |
| R209 On 03/05/2007 Bond Future  | 7.00   | Put          |           | 8204.00000      | 0                    | 12.67      | 0.00         | 0.00          |
| R209 On 03/05/2007 Bond Future  | 7.25   | Call         |           | 19910.00000     | 28991                | 12.67      | 0.00         | 0.00          |
| R209 On 03/05/2007 Bond Future  | 7.25   | Put          |           | 1.00000         | 0                    | 12.67      | 0.00         | 0.00          |
| R209 On 03/05/2007 Bond Future  | 6.75   | Call         |           | 0.00000         | 0                    | 12.67      | 0.00         | 0.00          |
| R209 On 03/05/2007 Bond Future  | 6.75   | Put          |           | 37215.00000     | 28134                | 12.67      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  |        |              | 6.96000   | 7.03000         |                      | 12.56      | 0.00         | 314.00        |
| R209 On 02/08/2007 Bond Future  | 7.00   | Call         |           | 21682.00000     | 25678                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 7.00   | Put          |           | 25090.00000     | 21103                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 7.25   | Call         |           | 37212.00000     | 42686                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 7.25   | Put          |           | 12833.00000     | 10324                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 6.75   | Call         |           | 10888.00000     | 13378                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 6.75   | Put          |           | 43501.00000     | 38008                | 12.56      | 0.00         | 0.00          |
| R209 On 01/11/2007 Bond Future  |        |              | 6.93000   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R209 On 01/11/2007 Bond Future  | 7.00   | Call         |           | 0.00000         | 17332                | 0.00       | 0.00         | 0.00          |
| R209 On 01/11/2007 Bond Future  | 7.00   | Put          |           | 0.00000         | 9321                 | 0.00       | 0.00         | 0.00          |
| R209 On 07/02/2008 Bond Future  |        |              | 6.90000   | 0.00000         |                      | 0.00       | 0.00         | 0.00          |
| R209 On 07/02/2008 Bond Future  | 7.00   | Call         |           | 0.00000         | 22726                | 0.00       | 0.00         | 0.00          |
| R209 On 07/02/2008 Bond Future  | 7.00   | Put          |           | 0.00000         | 11277                | 0.00       | 0.00         | 0.00          |
| TRT1 On 03/05/2007 Index Future |        |              | 254.44300 | 253.39800       |                      | 0.00       | 0.00         | 0.00          |
| TRT1 On 02/08/2007 Index Future |        |              | 259.67600 | 258.86300       |                      | 0.00       | 0.00         | 500.00        |

| Contract Details              | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|-------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <b>Total for Derivatives:</b> |        |              |           |                 |                      |            | 1,419.00     | 1,484.00      |

**Grand Total:** 1,419.00 1,484.00