

# Daily MTM Report

Daily summary for 18/05/2007

| 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 |        |              | 8.02000   | 8.01000         |                      |            | 0.00         | 0.00          |
| R157 On 15/09/2015 Bond |        |              | 7.63000   | 7.62000         |                      |            | 0.00         | 0.00          |
| R186 On 21/12/2026 Bond |        |              | 7.31000   | 7.30000         |                      |            | 0.00         | 0.00          |
| R196 On 28/02/2009 Bond |        |              | 8.42000   | 8.41000         |                      |            | 0.00         | 0.00          |
| R201 On 21/12/2014 Bond |        |              | 7.67000   | 7.66000         |                      |            | 0.00         | 0.00          |
| R203 On 15/09/2017 Bond |        |              | 7.57500   | 7.57000         |                      |            | 0.00         | 0.00          |
| R204 On 21/12/2018 Bond |        |              | 7.56000   | 7.55500         |                      |            | 0.00         | 0.00          |
| R206 On 15/01/2014 Bond |        |              | 7.67000   | 7.66000         |                      |            | 0.00         | 0.00          |
| R207 On 15/01/2020 Bond |        |              | 7.49500   | 7.49000         |                      |            | 0.00         | 0.00          |
| R209 On 31/03/2036 Bond |        |              | 7.02000   | 7.01000         |                      |            | 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 02/08/2007 Index Future |        |      | 262.03700 | 262.17500    |        | 0.00 | 0.00 | 0.00   |
| ALBI On 02/08/2007 Index Future | 254.00 | Call |           | 84023.00000  | 82698  | 0.00 | 0.00 | 0.00   |
| ALBI On 02/08/2007 Index Future | 254.00 | Put  |           | 2273.00000   | 2328   | 0.00 | 0.00 | 0.00   |
| ALBI On 01/11/2007 Index Future |        |      | 268.11600 | 268.23700    |        | 0.00 | 0.00 | 0.00   |
| ALBI On 01/11/2007 Index Future | 254.00 | Call |           | 144391.00000 | 143215 | 0.00 | 0.00 | 0.00   |
| ALBI On 01/11/2007 Index Future | 254.00 | Put  |           | 2021.00000   | 2055   | 0.00 | 0.00 | 0.00   |
| ALBI On 07/02/2008 Index Future |        |      | 274.80100 | 274.91600    |        | 0.00 | 0.00 | 0.00   |
| ALBI On 07/02/2008 Index Future | 254.00 | Call |           | 210564.00000 | 209434 | 0.00 | 0.00 | 0.00   |
| ALBI On 07/02/2008 Index Future | 254.00 | Put  |           | 1404.00000   | 1424   | 0.00 | 0.00 | 0.00   |
| CRD1 On 02/08/2007 Index Future |        |      | 111.60900 | 111.65300    |        | 0.00 | 0.00 | 10.00  |
| GOVI On 02/08/2007 jGovi        |        |      | 262.52100 | 262.66250    |        | 3.89 | 0.00 | 198.00 |
| GOVI On 02/08/2007 jGovi        | 240.50 | Call |           | 221625.00000 | 220210 | 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        |        |      | 268.37750 | 268.52250    |        | 0.00 | 0.00 | 59.00  |
| GOVI On 01/11/2007 jGovi        | 265.00 | Call |           | 56412.00000  | 55362  | 0.00 | 0.00 | 0.00   |
| GOVI On 01/11/2007 jGovi        | 265.00 | Put  |           | 21187.00000  | 21587  | 0.00 | 0.00 | 0.00   |
| GOVI On 07/02/2008 jGovi        |        |      | 274.63350 | 274.78100    |        | 0.00 | 0.00 | 30.00  |
| GOVI On 07/02/2008 jGovi        | 265.00 | Call |           | 110494.00000 | 109244 | 0.00 | 0.00 | 0.00   |
| GOVI On 07/02/2008 jGovi        | 265.00 | Put  |           | 12684.00000  | 12909  | 0.00 | 0.00 | 0.00   |
| ILBI On 02/08/2007 Index Future |        |      | 280.12900 | 280.19600    |        | 0.00 | 0.00 | 0.00   |
| J153 On 31/08/2010 jSwap        |        |      | 8.88900   | 8.87600      |        | 0.00 | 0.00 | 0.00   |
| J157 On 15/09/2015 jSwap        |        |      | 8.37800   | 8.36200      |        | 0.00 | 0.00 | 0.00   |
| J186 On 21/12/2026 jSwap        |        |      | 7.84200   | 7.81700      |        | 0.00 | 0.00 | 0.00   |
| J201 On 22/12/2014 jSwap        |        |      | 8.46200   | 8.44500      |        | 0.00 | 0.00 | 0.00   |
| J203 On 15/09/2017 jSwap        |        |      | 8.25800   | 8.24700      |        | 0.00 | 0.00 | 0.00   |
| J204 On 21/12/2018 jSwap        |        |      | 8.21700   | 8.20300      |        | 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 |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| J207 On 15/01/2020 jSwap |        |              | 8.15000   | 8.13300         |                      | 0.00       | 0.00         | 0.00          |
| JBAR On 21/12/2005 jBar  |        |              | 9.20800   | 9.20800         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  |        |              | 9.31000   | 9.28300         |                      | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Call         |           | 4348.00000      | 4413                 | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Put          |           | 3.00000         | 2                    | 0.37       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  |        |              | 9.28200   | 9.26900         |                      | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Call         |           | 4675.00000      | 4707                 | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Put          |           | 41.00000        | 39                   | 0.39       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  |        |              | 9.18400   | 9.17300         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  | 7.50   | Call         |           | 19111.00000     | 19093                | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  | 7.50   | Put          |           | 15029.00000     | 14985                | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote |        |              | 8.98400   | 8.97300         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote | 9.25   | Call         |           | 6881.00000      | 6905                 | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote | 9.25   | Put          |           | 11928.00000     | 11751                | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote |        |              | 8.86700   | 8.85700         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote | 9.00   | Call         |           | 12285.00000     | 12330                | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote | 9.00   | Put          |           | 14894.00000     | 14756                | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote |        |              | 8.73300   | 8.72200         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote | 9.00   | Call         |           | 14671.00000     | 14728                | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote | 9.00   | Put          |           | 19705.00000     | 19562                | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote |        |              | 8.47600   | 8.46200         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote | 9.25   | Call         |           | 935.00000       | 960                  | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote | 9.25   | Put          |           | 32644.00000     | 32096                | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote |        |              | 8.39900   | 8.38500         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote | 9.00   | Call         |           | 4724.00000      | 4825                 | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote | 9.00   | Put          |           | 29526.00000     | 29056                | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote |        |              | 8.31700   | 8.30100         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote | 9.00   | Call         |           | 6692.00000      | 6830                 | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote | 9.00   | Put          |           | 34953.00000     | 34437                | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote |        |              | 8.12500   | 8.11400         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote | 9.00   | Call         |           | 44.00000        | 45                   | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote | 9.00   | Put          |           | 59783.00000     | 59012                | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote |        |              | 8.06500   | 8.05500         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote | 9.00   | Call         |           | 467.00000       | 483                  | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote | 9.00   | Put          |           | 64376.00000     | 63684                | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote |        |              | 8.00200   | 7.99000         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote | 9.00   | Call         |           | 1150.00000      | 1189                 | 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 07/02/2008 jNote        | 9.00   | Put          |           | 69597.00000     | 68790                | 0.00       | 0.00         | 0.00          |
| JROD On 31/05/2007 jRod         |        |              | 8.66800   | 8.67200         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 29/06/2007 jRod         |        |              | 8.79900   | 8.81000         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/07/2007 jRod         |        |              | 9.04200   | 9.05900         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/08/2007 jRod         |        |              | 8.98000   | 8.98700         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/09/2007 jRod         |        |              | 9.10000   | 9.10300         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/10/2007 jRod         |        |              | 9.22100   | 9.21900         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/11/2007 jRod         |        |              | 9.10400   | 9.10000         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/12/2007 jRod         |        |              | 9.18700   | 9.18100         |                      | 0.00       | 0.00         | 0.00          |
| OTH1 On 02/08/2007 Index Future |        |              | 259.04500 | 259.21400       |                      | 0.00       | 0.00         | 15.00         |
| R153 On 02/08/2007 Bond Future  |        |              | 7.97000   | 7.96000         |                      | 2.93       | 0.00         | 215.00        |
| R153 On 02/08/2007 Bond Future  | 8.50   | Call         |           | 17031.00000     | 16763                | 3.02       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.50   | Put          |           | 1516.00000      | 1539                 | 3.02       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.70   | Call         |           | 22023.00000     | 21743                | 3.10       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.70   | Put          |           | 831.00000       | 841                  | 3.10       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.75   | Call         |           | 23316.00000     | 23034                | 3.12       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.75   | Put          |           | 711.00000       | 719                  | 3.12       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.80   | Call         |           | 24623.00000     | 24340                | 3.14       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.80   | Put          |           | 607.00000       | 613                  | 3.14       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 9.00   | Call         |           | 29954.00000     | 29666                | 3.22       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 9.00   | Put          |           | 315.00000       | 317                  | 3.22       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  |        |              | 7.91000   | 7.90000         |                      | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 8.00   | Call         |           | 16922.00000     | 16733                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 8.00   | Put          |           | 14246.00000     | 14325                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 7.75   | Call         |           | 13661.00000     | 13491                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 7.75   | Put          |           | 17690.00000     | 17787                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 8.25   | Call         |           | 20612.00000     | 20406                | 0.00       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 8.25   | Put          |           | 11282.00000     | 11345                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  |        |              | 7.81500   | 7.80500         |                      | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 7.75   | Call         |           | 19388.00000     | 19229                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 7.75   | Put          |           | 20730.00000     | 20815                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 8.00   | Call         |           | 22459.00000     | 22289                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 8.00   | Put          |           | 17720.00000     | 17793                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 8.25   | Call         |           | 25799.00000     | 25618                | 0.00       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 8.25   | Put          |           | 15021.00000     | 15084                | 0.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future  |        |              | 7.59500   | 7.58500         |                      | 6.00       | 0.00         | 5.00          |
| R157 On 02/08/2007 Bond Future  | 7.75   | Call         |           | 22121.00000     | 21569                | 6.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future  | 7.75   | Put          |           | 10141.00000     | 10319                | 6.00       | 0.00         | 86.00         |
| R157 On 02/08/2007 Bond Future  | 7.25   | Call         |           | 5404.00000      | 5148                 | 5.60       | 0.00         | 96.00         |
| R157 On 02/08/2007 Bond Future  | 7.25   | Put          |           | 30168.00000     | 30641                | 5.60       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 02/08/2007 Bond Future | 8.50   | Call         |           | 65772.00000     | 65052                | 6.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.50   | Put          |           | 1079.00000      | 1089                 | 6.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.70   | Call         |           | 78823.00000     | 78096                | 6.76       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.70   | Put          |           | 541.00000       | 544                  | 6.76       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Call         |           | 82102.00000     | 81374                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Put          |           | 453.00000       | 455                  | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Call         |           | 85370.00000     | 84641                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Put          |           | 365.00000       | 366                  | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Call         |           | 98454.00000     | 97724                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Put          |           | 146.00000       | 146                  | 6.80       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future |        |              | 7.54500   | 7.53500         |                      | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Call         |           | 17306.00000     | 16907                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Put          |           | 19804.00000     | 20118                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Call         |           | 17306.00000     | 16907                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Put          |           | 19804.00000     | 20118                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.25   | Call         |           | 10156.00000     | 9868                 | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.25   | Put          |           | 30683.00000     | 31108                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.75   | Call         |           | 27009.00000     | 26506                | 0.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.75   | Put          |           | 11792.00000     | 12001                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future |        |              | 7.48500   | 7.47500         |                      | 0.00       | 0.00         | 477.00        |
| R157 On 07/02/2008 Bond Future | 7.50   | Call         |           | 24694.00000     | 24290                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.50   | Put          |           | 22960.00000     | 23250                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.25   | Call         |           | 16915.00000     | 16592                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.25   | Put          |           | 32651.00000     | 33022                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.75   | Call         |           | 34317.00000     | 33837                | 0.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.75   | Put          |           | 15407.00000     | 15621                | 0.00       | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future |        |              | 7.26600   | 7.25600         |                      | 10.54      | 0.00         | 6.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Call         |           | 120091.00000    | 118819               | 11.59      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Put          |           | 1149.00000      | 1160                 | 11.59      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Call         |           | 141480.00000    | 140200               | 11.87      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Put          |           | 551.00000       | 554                  | 11.87      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.50   | Call         |           | 146787.00000    | 145507               | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.50   | Put          |           | 457.00000       | 459                  | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Call         |           | 152058.00000    | 150776               | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Put          |           | 363.00000       | 364                  | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Call         |           | 172922.00000    | 171640               | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Put          |           | 138.00000       | 137                  | 11.94      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future |        |              | 7.21900   | 7.20900         |                      | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.25   | Call         |           | 21350.00000     | 20596                | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.25   | Put          |           | 16111.00000     | 16637                | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.50   | Call         |           | 42158.00000     | 41109                | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.50   | Put          |           | 5621.00000      | 5853                 | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.00   | Call         |           | 8278.00000      | 7868                 | 0.00       | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.00   | Put          |           | 35466.00000     | 36337                | 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 |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 07/02/2008 Bond Future |        |              | 7.17600   | 7.16500         |                      | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.25   | Call         |           | 28818.00000     | 27963                | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.25   | Put          |           | 18015.00000     | 18566                | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.50   | Call         |           | 49530.00000     | 48413                | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.50   | Put          |           | 7692.00000      | 7980                 | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.75   | Call         |           | 74520.00000     | 73236                | 0.00       | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.75   | Put          |           | 2713.00000      | 2834                 | 0.00       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future |        |              | 8.27300   | 8.26100         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.25   | Call         |           | 3053.00000      | 2946                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.25   | Put          |           | 3214.00000      | 3283                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.50   | Call         |           | 5182.00000      | 5045                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.50   | Put          |           | 1685.00000      | 1724                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.75   | Call         |           | 7906.00000      | 7748                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.75   | Put          |           | 769.00000       | 787                  | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future |        |              | 8.12100   | 8.10600         |                      | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.25   | Call         |           | 14996.00000     | 14855                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.25   | Put          |           | 13203.00000     | 13249                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.50   | Call         |           | 16643.00000     | 16497                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.50   | Put          |           | 11748.00000     | 11788                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.75   | Call         |           | 18391.00000     | 18239                | 0.00       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.75   | Put          |           | 10407.00000     | 10442                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future |        |              | 7.96700   | 7.95300         |                      | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.25   | Call         |           | 19639.00000     | 19530                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.25   | Put          |           | 16677.00000     | 16709                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.50   | Call         |           | 20950.00000     | 20839                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.50   | Put          |           | 15506.00000     | 15535                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.75   | Call         |           | 22311.00000     | 22197                | 0.00       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.75   | Put          |           | 14394.00000     | 14419                | 0.00       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future |        |              | 7.61500   | 7.60500         |                      | 6.28       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Call         |           | 51074.00000     | 50504                | 6.70       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Put          |           | 833.00000       | 841                  | 6.70       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Call         |           | 61462.00000     | 60886                | 6.86       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Put          |           | 407.00000       | 410                  | 6.86       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Call         |           | 64074.00000     | 63497                | 6.90       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Put          |           | 339.00000       | 340                  | 6.90       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.80   | Call         |           | 66688.00000     | 66111                | 6.94       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.80   | Put          |           | 282.00000       | 283                  | 6.94       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Call         |           | 77134.00000     | 76555                | 7.11       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Put          |           | 133.00000       | 132                  | 7.11       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future |        |              | 7.53500   | 7.52500         |                      | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.50   | Call         |           | 14190.00000     | 13869                | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.50   | Put          |           | 15607.00000     | 15852                | 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 |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 01/11/2007 Bond Future | 7.75   | Call         |           | 21969.00000     | 21566                | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.75   | Put          |           | 9320.00000      | 9484                 | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.25   | Call         |           | 8418.00000      | 8184                 | 0.00       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.25   | Put          |           | 24137.00000     | 24469                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future |        |              | 7.45000   | 7.44000         |                      | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.50   | Call         |           | 20094.00000     | 19764                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.50   | Put          |           | 16786.00000     | 17009                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.75   | Call         |           | 27991.00000     | 27600                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.75   | Put          |           | 11037.00000     | 11198                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.25   | Call         |           | 13708.00000     | 13445                | 0.00       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.25   | Put          |           | 24268.00000     | 24557                | 0.00       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future |        |              | 7.52000   | 7.51400         |                      | 7.64       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Call         |           | 68990.00000     | 68550                | 8.41       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Put          |           | 772.00000       | 766                  | 8.41       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Call         |           | 81717.00000     | 81279                | 8.61       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Put          |           | 376.00000       | 371                  | 8.61       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Call         |           | 84899.00000     | 84460                | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Put          |           | 313.00000       | 308                  | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Call         |           | 88066.00000     | 87628                | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Put          |           | 250.00000       | 246                  | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Call         |           | 100692.00000    | 100257               | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Put          |           | 96.00000        | 94                   | 8.66       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future |        |              | 7.46300   | 7.45700         |                      | 0.00       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future | 7.50   | Call         |           | 15992.00000     | 15719                | 0.00       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future | 7.50   | Put          |           | 12929.00000     | 13084                | 0.00       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future |        |              | 7.41200   | 7.40700         |                      | 0.00       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future | 7.50   | Call         |           | 21958.00000     | 21726                | 0.00       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future | 7.50   | Put          |           | 15449.00000     | 15568                | 0.00       | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future |        |              | 7.51100   | 7.50500         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Call         |           | 75186.00000     | 74707                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Put          |           | 1751.00000      | 1737                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Call         |           | 88248.00000     | 87772                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Put          |           | 896.00000       | 885                  | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Call         |           | 91540.00000     | 91065                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Put          |           | 751.00000       | 740                  | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.80   | Call         |           | 94836.00000     | 94362                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.80   | Put          |           | 627.00000       | 617                  | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Call         |           | 108020.00000    | 107549               | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Put          |           | 293.00000       | 287                  | 11.05      | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future |        |              | 7.45800   | 7.45200         |                      | 0.00       | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future | 7.50   | Call         |           | 16379.00000     | 16086                | 0.00       | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future | 7.50   | Put          |           | 12704.00000     | 12871                | 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 |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 07/02/2008 Bond Future |        |              | 7.41000   | 7.40500         |                      | 0.00       | 0.00         | 0.00          |
| R204 On 07/02/2008 Bond Future | 7.50   | Call         |           | 21721.00000     | 21472                | 0.00       | 0.00         | 0.00          |
| R204 On 07/02/2008 Bond Future | 7.50   | Put          |           | 14550.00000     | 14679                | 0.00       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future |        |              | 7.60200   | 7.59100         |                      | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 7.75   | Call         |           | 14653.00000     | 14247                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 7.75   | Put          |           | 6733.00000      | 6877                 | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.00   | Call         |           | 23300.00000     | 22818                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.00   | Put          |           | 3084.00000      | 3152                 | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.25   | Call         |           | 33527.00000     | 33002                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.25   | Put          |           | 1203.00000      | 1228                 | 5.59       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future |        |              | 7.52600   | 7.51400         |                      | 0.00       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future | 7.75   | Call         |           | 20223.00000     | 19813                | 0.00       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future | 7.75   | Put          |           | 8791.00000      | 8966                 | 0.00       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future |        |              | 7.45400   | 7.44300         |                      | 0.00       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future | 7.75   | Call         |           | 25200.00000     | 24838                | 0.00       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future | 7.75   | Put          |           | 10809.00000     | 10967                | 0.00       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future |        |              | 7.44800   | 7.44200         |                      | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.50   | Call         |           | 79666.00000     | 79187                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.50   | Put          |           | 221.00000       | 218                  | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.70   | Call         |           | 93555.00000     | 93077                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.70   | Put          |           | 68.00000        | 67                   | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.75   | Call         |           | 97001.00000     | 96524                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.75   | Put          |           | 50.00000        | 49                   | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.80   | Call         |           | 100433.00000    | 99956                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.80   | Put          |           | 36.00000        | 35                   | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 9.00   | Call         |           | 114012.00000    | 113535               | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 9.00   | Put          |           | 9.00000         | 9                    | 8.55       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future |        |              | 7.39700   | 7.39100         |                      | 0.00       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future | 7.50   | Call         |           | 18323.00000     | 17999                | 0.00       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future | 7.50   | Put          |           | 9775.00000      | 9923                 | 0.00       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future |        |              | 7.35000   | 7.34400         |                      | 0.00       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future | 7.50   | Call         |           | 23625.00000     | 23304                | 0.00       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future | 7.50   | Put          |           | 11528.00000     | 11676                | 0.00       | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future |        |              | 6.98500   | 6.97500         |                      | 12.56      | 0.00         | 314.00        |
| R209 On 02/08/2007 Bond Future | 7.00   | Call         |           | 22889.00000     | 22146                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future | 7.00   | Put          |           | 20034.00000     | 20434                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future | 7.25   | Call         |           | 39875.00000     | 38928                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future | 7.25   | Put          |           | 9232.00000      | 9430                 | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future | 6.75   | Call         |           | 11081.00000     | 10589                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future | 6.75   | Put          |           | 37432.00000     | 38084                | 12.56      | 0.00         | 0.00          |
| R209 On 01/11/2007 Bond Future |        |              | 6.94000   | 6.93000         |                      | 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   |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|-----------------|
| R209 On 01/11/2007 Bond Future  | 7.00   | Call         |           | 16841.00000     | 16113                | 0.00       | 0.00         | 0.00            |
| R209 On 01/11/2007 Bond Future  | 7.00   | Put          |           | 8829.00000      | 9253                 | 0.00       | 0.00         | 0.00            |
| R209 On 07/02/2008 Bond Future  |        |              | 6.89000   | 6.88000         |                      | 0.00       | 0.00         | 0.00            |
| R209 On 07/02/2008 Bond Future  | 7.00   | Call         |           | 23791.00000     | 23024                | 0.00       | 0.00         | 0.00            |
| R209 On 07/02/2008 Bond Future  | 7.00   | Put          |           | 10026.00000     | 10418                | 0.00       | 0.00         | 0.00            |
| TRT1 On 02/08/2007 Index Future |        |              | 259.39900 | 259.53900       |                      | 0.00       | 0.00         | 500.00          |
| <b>Total for Derivatives:</b>   |        |              |           |                 |                      |            | <b>0.00</b>  | <b>2,011.00</b> |
| <b>Grand Total:</b>             |        |              |           |                 |                      |            | <b>0.00</b>  | <b>2,011.00</b> |