

# Daily MTM Report

Daily summary for 25/06/2007

| 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 |        |              | 8.96000   | 8.95500         |                      |            | 0.00         | 0.00          |
| R157 On 15/09/2015 Bond |        |              | 8.31000   | 8.30000         |                      |            | 0.00         | 0.00          |
| R186 On 21/12/2026 Bond |        |              | 8.01000   | 8.00000         |                      |            | 0.00         | 0.00          |
| R196 On 28/02/2009 Bond |        |              | 9.32000   | 9.31500         |                      |            | 0.00         | 0.00          |
| R201 On 21/12/2014 Bond |        |              | 8.37500   | 8.36500         |                      |            | 0.00         | 0.00          |
| R203 On 15/09/2017 Bond |        |              | 8.21000   | 8.20000         |                      |            | 0.00         | 0.00          |
| R204 On 21/12/2018 Bond |        |              | 8.19500   | 8.17000         |                      |            | 0.00         | 0.00          |
| R206 On 15/01/2014 Bond |        |              | 8.37500   | 8.36500         |                      |            | 0.00         | 0.00          |
| R207 On 15/01/2020 Bond |        |              | 8.15500   | 8.14500         |                      |            | 0.00         | 0.00          |
| R209 On 31/03/2036 Bond |        |              | 7.70000   | 7.69000         |                      |            | 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

|                                      |        |      |           |  |              |        |      |        |        |
|--------------------------------------|--------|------|-----------|--|--------------|--------|------|--------|--------|
| \$ / R On 17/09/2007 Currency Future |        |      | 7.23020   |  | 7.20660      |        | 0.00 | 301.00 | 585.00 |
| \$ / R On 14/12/2007 Currency Future |        |      | 7.31630   |  | 7.29210      |        | 0.00 | 300.00 | 555.00 |
| \$ / R On 17/03/2008 Currency Future |        |      | 7.40430   |  | 7.37900      |        | 0.00 | 0.00   | 500.00 |
| ALBI On 02/08/2007 Index Future      |        |      | 252.35200 |  | 252.38400    |        | 0.00 | 0.00   | 0.00   |
| ALBI On 02/08/2007 Index Future      | 254.00 | Call |           |  | 10060.00000  | 9363   | 0.00 | 0.00   | 0.00   |
| ALBI On 02/08/2007 Index Future      | 254.00 | Put  |           |  | 26220.00000  | 25843  | 0.00 | 0.00   | 0.00   |
| ALBI On 01/11/2007 Index Future      |        |      | 258.53200 |  | 258.56900    |        | 0.00 | 0.00   | 0.00   |
| ALBI On 01/11/2007 Index Future      | 254.00 | Call |           |  | 58837.00000  | 58273  | 0.00 | 0.00   | 0.00   |
| ALBI On 01/11/2007 Index Future      | 254.00 | Put  |           |  | 13147.00000  | 12953  | 0.00 | 0.00   | 0.00   |
| ALBI On 07/02/2008 Index Future      |        |      | 265.48300 |  | 265.51800    |        | 0.00 | 0.00   | 0.00   |
| ALBI On 07/02/2008 Index Future      | 254.00 | Call |           |  | 122013.00000 | 121564 | 0.00 | 0.00   | 0.00   |
| ALBI On 07/02/2008 Index Future      | 254.00 | Put  |           |  | 6833.00000   | 6734   | 0.00 | 0.00   | 0.00   |
| CRD1 On 02/08/2007 Index Future      |        |      | 108.15500 |  | 108.12000    |        | 0.00 | 0.00   | 10.00  |
| GOVI On 02/08/2007 jGovi             |        |      | 253.10700 |  | 253.04800    |        | 3.89 | 0.00   | 94.00  |
| GOVI On 02/08/2007 jGovi             | 240.50 | Call |           |  | 125480.00000 | 126070 | 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             |        |      | 258.89400 |  | 258.83400    |        | 3.89 | 0.00   | 118.00 |
| GOVI On 01/11/2007 jGovi             | 265.00 | Call |           |  | 5042.00000   | 4970   | 3.89 | 0.00   | 0.00   |
| GOVI On 01/11/2007 jGovi             | 265.00 | Put  |           |  | 66702.00000  | 66030  | 3.89 | 0.00   | 0.00   |
| GOVI On 07/02/2008 jGovi             |        |      | 265.36650 |  | 265.30500    |        | 3.89 | 0.00   | 30.00  |
| GOVI On 07/02/2008 jGovi             | 265.00 | Call |           |  | 34211.00000  | 34318  | 3.89 | 0.00   | 0.00   |
| GOVI On 07/02/2008 jGovi             | 265.00 | Put  |           |  | 31161.00000  | 30653  | 3.89 | 0.00   | 0.00   |
| ILBI On 02/08/2007 Index Future      |        |      | 278.23200 |  | 278.74400    |        | 0.00 | 0.00   | 0.00   |
| J153 On 31/08/2010 jSwap             |        |      | 9.78200   |  | 9.77400      |        | 0.00 | 0.00   | 0.00   |
| J157 On 15/09/2015 jSwap             |        |      | 9.28300   |  | 9.26900      |        | 0.00 | 0.00   | 0.00   |
| J186 On 21/12/2026 jSwap             |        |      | 8.53100   |  | 8.50000      |        | 0.00 | 0.00   | 0.00   |
| J201 On 22/12/2014 jSwap             |        |      | 9.36200   |  | 9.34700      |        | 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 |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| J203 On 15/09/2017 jSwap |        |              | 9.12000   | 9.09400         |                      | 0.00       | 0.00         | 0.00          |
| J204 On 21/12/2018 jSwap |        |              | 9.01600   | 8.99200         |                      | 0.00       | 0.00         | 0.00          |
| J207 On 15/01/2020 jSwap |        |              | 8.95600   | 8.93400         |                      | 0.00       | 0.00         | 0.00          |
| JBAR On 21/12/2005 jBar  |        |              | 9.72500   | 9.72500         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  |        |              | 9.81800   | 9.82300         |                      | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Call         |           | 5653.00000      | 5641                 | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra  | 7.50   | Put          |           | 0.00000         | 0                    | 0.37       | 0.00         | 0.00          |
| JFRA On 23/08/2007 jFra  |        |              | 9.84600   | 9.85800         |                      | 0.37       | 0.00         | 0.00          |
| JFRA On 23/08/2007 jFra  | 9.50   | Call         |           | 932.00000       | 907                  | 0.37       | 0.00         | 0.00          |
| JFRA On 23/08/2007 jFra  | 9.50   | Put          |           | 367.00000       | 359                  | 0.37       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  |        |              | 10.00800  | 10.00500        |                      | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Call         |           | 6551.00000      | 6559                 | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra  | 7.50   | Put          |           | 2.00000         | 1                    | 0.39       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  |        |              | 9.99300   | 9.98200         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  | 7.50   | Call         |           | 18999.00000     | 18913                | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra  | 7.50   | Put          |           | 12941.00000     | 12826                | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote |        |              | 9.90000   | 9.88000         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote | 9.25   | Call         |           | 13822.00000     | 13901                | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote | 9.25   | Put          |           | 2452.00000      | 2172                 | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote |        |              | 9.87800   | 9.85800         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote | 9.00   | Call         |           | 21212.00000     | 21343                | 0.00       | 0.00         | 0.00          |
| JN02 On 01/11/2007 jNote | 9.00   | Put          |           | 5728.00000      | 5501                 | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote |        |              | 9.81600   | 9.79800         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote | 9.00   | Call         |           | 23885.00000     | 23991                | 0.00       | 0.00         | 0.00          |
| JN02 On 07/02/2008 jNote | 9.00   | Put          |           | 9599.00000      | 9387                 | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote |        |              | 9.52000   | 9.50600         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote | 9.25   | Call         |           | 12854.00000     | 13052                | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote | 9.25   | Put          |           | 2798.00000      | 2449                 | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote |        |              | 9.46900   | 9.45400         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote | 9.00   | Call         |           | 22886.00000     | 23196                | 0.00       | 0.00         | 0.00          |
| JN05 On 01/11/2007 jNote | 9.00   | Put          |           | 5034.00000      | 4761                 | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote |        |              | 9.39800   | 9.38200         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote | 9.00   | Call         |           | 24369.00000     | 24676                | 0.00       | 0.00         | 0.00          |
| JN05 On 07/02/2008 jNote | 9.00   | Put          |           | 9324.00000      | 9007                 | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote |        |              | 9.01300   | 8.98600         |                      | 0.00       | 0.00         | 0.00          |

| Contract Details                | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN10 On 02/08/2007 jNote        | 9.00   | Call         |           | 6244.00000      | 6861                 | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote        | 9.00   | Put          |           | 7152.00000      | 6023                 | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote        |        |              | 8.96100   | 8.93300         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote        | 9.00   | Call         |           | 9972.00000      | 10651                | 0.00       | 0.00         | 0.00          |
| JN10 On 01/11/2007 jNote        | 9.00   | Put          |           | 14320.00000     | 13181                | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote        |        |              | 8.89700   | 8.86800         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote        | 9.00   | Call         |           | 11978.00000     | 12663                | 0.00       | 0.00         | 0.00          |
| JN10 On 07/02/2008 jNote        | 9.00   | Put          |           | 20558.00000     | 19351                | 0.00       | 0.00         | 0.00          |
| JROD On 29/06/2007 jRod         |        |              | 8.77700   | 8.77800         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/07/2007 jRod         |        |              | 9.05900   | 9.06900         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/08/2007 jRod         |        |              | 9.45500   | 9.46800         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 28/09/2007 jRod         |        |              | 9.26100   | 9.26800         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/10/2007 jRod         |        |              | 9.49700   | 9.50700         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/11/2007 jRod         |        |              | 9.72000   | 9.73400         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/12/2007 jRod         |        |              | 9.50900   | 9.52100         |                      | 0.00       | 0.00         | 0.00          |
| OTH1 On 02/08/2007 Index Future |        |              | 248.01800 | 247.98100       |                      | 0.00       | 0.00         | 15.00         |
| R153 On 02/08/2007 Bond Future  |        |              | 8.96000   | 8.96000         |                      | 2.93       | 0.00         | 1,140.00      |
| R153 On 02/08/2007 Bond Future  | 9.00   | Call         |           | 5584.00000      | 5398                 | 3.22       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 9.00   | Put          |           | 4462.00000      | 4276                 | 3.22       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.80   | Call         |           | 2966.00000      | 2796                 | 3.14       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.80   | Put          |           | 7467.00000      | 7297                 | 3.14       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.75   | Call         |           | 2467.00000      | 2307                 | 3.12       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.75   | Put          |           | 8379.00000      | 8219                 | 3.12       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.50   | Call         |           | 814.00000       | 720                  | 3.02       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.50   | Put          |           | 13817.00000     | 13723                | 3.02       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.70   | Call         |           | 2029.00000      | 1880                 | 3.10       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future  | 8.70   | Put          |           | 9354.00000      | 9205                 | 3.10       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  |        |              | 8.95500   | 8.95500         |                      | 2.93       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 8.25   | Call         |           | 1904.00000      | 1845                 | 2.93       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 8.25   | Put          |           | 20398.00000     | 20339                | 2.93       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 8.00   | Call         |           | 996.00000       | 955                  | 2.93       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 8.00   | Put          |           | 26144.00000     | 26103                | 2.93       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 7.75   | Call         |           | 479.00000       | 454                  | 2.93       | 0.00         | 0.00          |
| R153 On 01/11/2007 Bond Future  | 7.75   | Put          |           | 32332.00000     | 32306                | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  |        |              | 8.91500   | 8.91500         |                      | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 8.25   | Call         |           | 4628.00000      | 4569                 | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 8.25   | Put          |           | 20486.00000     | 20427                | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 8.00   | Call         |           | 3186.00000      | 3135                 | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 8.00   | Put          |           | 25082.00000     | 25031                | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 7.75   | Call         |           | 2117.00000      | 2076                 | 2.93       | 0.00         | 0.00          |
| R153 On 07/02/2008 Bond Future  | 7.75   | Put          |           | 30094.00000     | 30053                | 2.93       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 02/08/2007 Bond Future |        |              | 8.30000   | 8.30000         |                      | 6.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.50   | Call         |           | 20040.00000     | 19643                | 6.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.50   | Put          |           | 6257.00000      | 5860                 | 6.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 7.75   | Call         |           | 996.00000       | 849                  | 6.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 7.75   | Put          |           | 39926.00000     | 39779                | 6.00       | 0.00         | 86.00         |
| R157 On 02/08/2007 Bond Future | 8.70   | Call         |           | 30422.00000     | 30125                | 6.76       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.70   | Put          |           | 3050.00000      | 2753                 | 6.76       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 7.25   | Call         |           | 14.00000        | 9                    | 5.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 7.25   | Put          |           | 75688.00000     | 75683                | 5.60       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Call         |           | 33251.00000     | 32983                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Put          |           | 2513.00000      | 2244                 | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Call         |           | 36114.00000     | 35877                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Put          |           | 2020.00000      | 1783                 | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Call         |           | 48169.00000     | 48042                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Put          |           | 771.00000       | 644                  | 6.80       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future |        |              | 8.25000   | 8.25000         |                      | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.75   | Call         |           | 6694.00000      | 6525                 | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.75   | Put          |           | 41214.00000     | 41045                | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Call         |           | 3481.00000      | 3358                 | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Put          |           | 55717.00000     | 55595                | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Call         |           | 3481.00000      | 3358                 | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.50   | Put          |           | 55717.00000     | 55595                | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.25   | Call         |           | 1641.00000      | 1563                 | 6.00       | 0.00         | 0.00          |
| R157 On 01/11/2007 Bond Future | 7.25   | Put          |           | 71905.00000     | 71827                | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future |        |              | 8.20500   | 8.20500         |                      | 6.00       | 0.00         | 477.00        |
| R157 On 07/02/2008 Bond Future | 7.75   | Call         |           | 13486.00000     | 13335                | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.75   | Put          |           | 44010.00000     | 43858                | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.50   | Call         |           | 8898.00000      | 8767                 | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.50   | Put          |           | 56597.00000     | 56466                | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.25   | Call         |           | 5593.00000      | 5488                 | 6.00       | 0.00         | 0.00          |
| R157 On 07/02/2008 Bond Future | 7.25   | Put          |           | 70762.00000     | 70657                | 6.00       | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future |        |              | 7.99000   | 7.99000         |                      | 10.54      | 0.00         | 5.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Call         |           | 37521.00000     | 36929                | 11.59      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Put          |           | 8004.00000      | 7412                 | 11.59      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Call         |           | 55213.00000     | 54801                | 11.87      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Put          |           | 3708.00000      | 3297                 | 11.87      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.50   | Call         |           | 59924.00000     | 59558                | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.50   | Put          |           | 3018.00000      | 2652                 | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Call         |           | 64662.00000     | 64345                | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Put          |           | 2392.00000      | 2075                 | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Call         |           | 84224.00000     | 84066                | 11.94      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Put          |           | 863.00000       | 705                  | 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 01/11/2007 Bond Future |        |              | 7.95000   | 7.95000         |                      | 10.54      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.50   | Call         |           | 13078.00000     | 12771                | 10.54      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.50   | Put          |           | 66709.00000     | 66401                | 10.54      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.25   | Call         |           | 6920.00000      | 6691                 | 10.54      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.25   | Put          |           | 91848.00000     | 91618                | 10.54      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.00   | Call         |           | 3296.00000      | 3147                 | 10.54      | 0.00         | 0.00          |
| R186 On 01/11/2007 Bond Future | 7.00   | Put          |           | 120651.00000    | 120502               | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future |        |              | 7.89500   | 7.89500         |                      | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.75   | Call         |           | 34682.00000     | 34406                | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.75   | Put          |           | 51593.00000     | 51317                | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.50   | Call         |           | 23655.00000     | 23399                | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.50   | Put          |           | 70536.00000     | 70279                | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.25   | Call         |           | 15283.00000     | 15063                | 10.54      | 0.00         | 0.00          |
| R186 On 07/02/2008 Bond Future | 7.25   | Put          |           | 93199.00000     | 92978                | 10.54      | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future |        |              | 9.27900   | 9.27000         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.75   | Call         |           | 245.00000       | 200                  | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.75   | Put          |           | 7760.00000      | 7845                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.50   | Call         |           | 53.00000        | 39                   | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.50   | Put          |           | 11209.00000     | 11324                | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.25   | Call         |           | 8.00000         | 5                    | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.25   | Put          |           | 14822.00000     | 14948                | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future |        |              | 9.16300   | 9.15500         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.75   | Call         |           | 1957.00000      | 1887                 | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.75   | Put          |           | 6933.00000      | 6962                 | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.50   | Call         |           | 1170.00000      | 1117                 | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.50   | Put          |           | 9235.00000      | 9280                 | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.25   | Call         |           | 653.00000       | 616                  | 1.60       | 0.00         | 0.00          |
| R196 On 01/11/2007 Bond Future | 8.25   | Put          |           | 11821.00000     | 11882                | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future |        |              | 9.05200   | 9.04600         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.75   | Call         |           | 4020.00000      | 3961                 | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.75   | Put          |           | 6936.00000      | 6937                 | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.50   | Call         |           | 3089.00000      | 3036                 | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.50   | Put          |           | 8479.00000      | 8486                 | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.25   | Call         |           | 2322.00000      | 2276                 | 1.60       | 0.00         | 0.00          |
| R196 On 07/02/2008 Bond Future | 8.25   | Put          |           | 10195.00000     | 10208                | 1.60       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future |        |              | 8.36000   | 8.36000         |                      | 6.28       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Call         |           | 13543.00000     | 13219                | 6.70       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Put          |           | 5886.00000      | 5561                 | 6.70       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Call         |           | 21372.00000     | 21118                | 6.86       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Put          |           | 2901.00000      | 2647                 | 6.86       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Call         |           | 23544.00000     | 23313                | 6.90       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Put          |           | 2393.00000      | 2161                 | 6.90       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 02/08/2007 Bond Future | 8.80   | Call         |           | 25787.00000     | 25578                | 6.94       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.80   | Put          |           | 1964.00000      | 1755                 | 6.94       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Call         |           | 35260.00000     | 35135                | 7.11       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Put          |           | 843.00000       | 717                  | 7.11       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future |        |              | 8.30000   | 8.30000         |                      | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.75   | Call         |           | 5359.00000      | 5219                 | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.75   | Put          |           | 35490.00000     | 35351                | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.50   | Call         |           | 2879.00000      | 2776                 | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.50   | Put          |           | 47075.00000     | 46973                | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.25   | Call         |           | 1417.00000      | 1350                 | 6.28       | 0.00         | 0.00          |
| R201 On 01/11/2007 Bond Future | 7.25   | Put          |           | 59915.00000     | 59849                | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future |        |              | 8.22000   | 8.22000         |                      | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.75   | Call         |           | 10738.00000     | 10616                | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.75   | Put          |           | 35804.00000     | 35682                | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.50   | Call         |           | 7127.00000      | 7022                 | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.50   | Put          |           | 45838.00000     | 45733                | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.25   | Call         |           | 4515.00000      | 4430                 | 6.28       | 0.00         | 0.00          |
| R201 On 07/02/2008 Bond Future | 7.25   | Put          |           | 57095.00000     | 57010                | 6.28       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future |        |              | 8.21000   | 8.19000         |                      | 7.64       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Call         |           | 24804.00000     | 23429                | 8.41       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Put          |           | 3997.00000      | 3982                 | 8.41       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Call         |           | 35744.00000     | 34324                | 8.61       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Put          |           | 1814.00000      | 1754                 | 8.61       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Call         |           | 38642.00000     | 37222                | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Put          |           | 1468.00000      | 1407                 | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Call         |           | 41559.00000     | 40141                | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Put          |           | 1155.00000      | 1096                 | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Call         |           | 53588.00000     | 52191                | 8.66       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Put          |           | 403.00000       | 365                  | 8.66       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future |        |              | 8.15500   | 8.13500         |                      | 7.64       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future | 7.50   | Call         |           | 4645.00000      | 4262                 | 7.64       | 0.00         | 0.00          |
| R203 On 01/11/2007 Bond Future | 7.50   | Put          |           | 48567.00000     | 49528                | 7.64       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future |        |              | 8.08500   | 8.06500         |                      | 7.64       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future | 7.50   | Call         |           | 10977.00000     | 10463                | 7.64       | 0.00         | 0.00          |
| R203 On 07/02/2008 Bond Future | 7.50   | Put          |           | 49431.00000     | 50244                | 7.64       | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future |        |              | 8.19000   | 8.16000         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Call         |           | 29825.00000     | 27759                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Put          |           | 5533.00000      | 5643                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Call         |           | 40934.00000     | 38759                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Put          |           | 2725.00000      | 2726                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Call         |           | 43892.00000     | 41703                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Put          |           | 2245.00000      | 2233                 | 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   | Call         |           | 46905.00000     | 44707                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.80   | Put          |           | 1838.00000      | 1816                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Call         |           | 59355.00000     | 57146                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Put          |           | 771.00000       | 738                  | 11.05      | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future |        |              | 8.14000   | 8.11000         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future | 7.50   | Call         |           | 10747.00000     | 9930                 | 11.05      | 0.00         | 0.00          |
| R204 On 01/11/2007 Bond Future | 7.50   | Put          |           | 55993.00000     | 57334                | 11.05      | 0.00         | 0.00          |
| R204 On 07/02/2008 Bond Future |        |              | 8.08000   | 8.05000         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 07/02/2008 Bond Future | 7.50   | Call         |           | 19351.00000     | 18416                | 11.05      | 0.00         | 0.00          |
| R204 On 07/02/2008 Bond Future | 7.50   | Put          |           | 59625.00000     | 60827                | 11.05      | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future |        |              | 8.36000   | 8.36000         |                      | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.25   | Call         |           | 4887.00000      | 4629                 | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.25   | Put          |           | 10155.00000     | 9898                 | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 7.75   | Call         |           | 406.00000       | 336                  | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 7.75   | Put          |           | 30079.00000     | 30009                | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.00   | Call         |           | 1652.00000      | 1484                 | 5.59       | 0.00         | 0.00          |
| R206 On 02/08/2007 Bond Future | 8.00   | Put          |           | 19029.00000     | 18860                | 5.59       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future |        |              | 8.29000   | 8.29000         |                      | 5.59       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future | 7.75   | Call         |           | 4317.00000      | 4203                 | 5.59       | 0.00         | 0.00          |
| R206 On 01/11/2007 Bond Future | 7.75   | Put          |           | 29877.00000     | 29763                | 5.59       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future |        |              | 8.20000   | 8.20000         |                      | 5.59       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future | 7.75   | Call         |           | 9011.00000      | 8910                 | 5.59       | 0.00         | 0.00          |
| R206 On 07/02/2008 Bond Future | 7.75   | Put          |           | 29651.00000     | 29549                | 5.59       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future |        |              | 8.13500   | 8.13500         |                      | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.50   | Call         |           | 28615.00000     | 28380                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.50   | Put          |           | 2210.00000      | 1976                 | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.70   | Call         |           | 41146.00000     | 41032                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.70   | Put          |           | 700.00000       | 586                  | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.75   | Call         |           | 44418.00000     | 44327                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.75   | Put          |           | 507.00000       | 417                  | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.80   | Call         |           | 47719.00000     | 47648                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 8.80   | Put          |           | 363.00000       | 292                  | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 9.00   | Call         |           | 61044.00000     | 61022                | 8.55       | 0.00         | 0.00          |
| R207 On 02/08/2007 Bond Future | 9.00   | Put          |           | 82.00000        | 60                   | 8.55       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future |        |              | 8.09500   | 8.09500         |                      | 8.52       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future | 7.50   | Call         |           | 5080.00000      | 4927                 | 8.52       | 0.00         | 0.00          |
| R207 On 01/11/2007 Bond Future | 7.50   | Put          |           | 50054.00000     | 49902                | 8.52       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future |        |              | 8.03500   | 8.03500         |                      | 8.55       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future | 7.50   | Call         |           | 10867.00000     | 10725                | 8.55       | 0.00         | 0.00          |
| R207 On 07/02/2008 Bond Future | 7.50   | Put          |           | 50901.00000     | 50760                | 8.55       | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future |        |              | 7.68500   | 7.68500         |                      | 12.56      | 0.00         | 631.00        |



| Contract Details                | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R209 On 02/08/2007 Bond Future  | 7.25   | Call         |           | 1987.00000      | 1733                 | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 7.25   | Put          |           | 47194.00000     | 46941                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 7.00   | Call         |           | 372.00000       | 293                  | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 7.00   | Put          |           | 73366.00000     | 73287                | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 6.75   | Call         |           | 44.00000        | 30                   | 12.56      | 0.00         | 0.00          |
| R209 On 02/08/2007 Bond Future  | 6.75   | Put          |           | 102244.00000    | 102230               | 12.56      | 0.00         | 0.00          |
| R209 On 01/11/2007 Bond Future  |        |              | 7.64500   | 7.64500         |                      | 12.56      | 0.00         | 0.00          |
| R209 On 01/11/2007 Bond Future  | 7.00   | Call         |           | 5159.00000      | 4984                 | 12.56      | 0.00         | 0.00          |
| R209 On 01/11/2007 Bond Future  | 7.00   | Put          |           | 74010.00000     | 73834                | 12.56      | 0.00         | 0.00          |
| R209 On 07/02/2008 Bond Future  |        |              | 7.59500   | 7.59500         |                      | 12.56      | 0.00         | 0.00          |
| R209 On 07/02/2008 Bond Future  | 7.00   | Call         |           | 12581.00000     | 12399                | 12.56      | 0.00         | 0.00          |
| R209 On 07/02/2008 Bond Future  | 7.00   | Put          |           | 76252.00000     | 76070                | 12.56      | 0.00         | 0.00          |
| TRT1 On 02/08/2007 Index Future |        |              | 250.05500 | 249.99700       |                      | 0.00       | 0.00         | 500.00        |

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**Total for Derivatives:**
**601.00**
**4,746.00**
**Grand Total:**
**601.00**
**4,746.00**