

# Daily MTM Report

Daily summary for 19/02/2007

| Contract Details        | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <b><u>i-Bonds</u></b>   |        |              |           |                 |                      |            |              |               |
| R153 On 31/08/2010 Bond |        |              | 7.91000   | 7.97000         |                      |            | 0.00         | 0.00          |
| R157 On 15/09/2015 Bond |        |              | 7.61000   | 7.67000         |                      |            | 0.00         | 0.00          |
| R186 On 21/12/2026 Bond |        |              | 7.33000   | 7.39000         |                      |            | 0.00         | 0.00          |
| R194 On 28/02/2008 Bond |        |              | 8.60000   | 8.63200         |                      |            | 0.00         | 0.00          |
| R196 On 28/02/2009 Bond |        |              | 8.34500   | 8.39000         |                      |            | 0.00         | 0.00          |
| R201 On 21/12/2014 Bond |        |              | 7.61000   | 7.67000         |                      |            | 0.00         | 0.00          |
| R203 On 15/09/2017 Bond |        |              | 7.51000   | 7.57000         |                      |            | 0.00         | 0.00          |
| R204 On 21/12/2018 Bond |        |              | 7.47000   | 7.53000         |                      |            | 0.00         | 0.00          |
| R206 On 15/01/2014 Bond |        |              | 7.62000   | 7.68500         |                      |            | 0.00         | 0.00          |
| R207 On 15/01/2020 Bond |        |              | 7.43000   | 7.49000         |                      |            | 0.00         | 0.00          |

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

## Derivatives

|                                 |        |      |           |              |        |      |      |        |
|---------------------------------|--------|------|-----------|--------------|--------|------|------|--------|
| CRD1 On 03/05/2007 Index Future |        |      | 110.42500 | 110.12600    |        | 0.00 | 0.00 | 10.00  |
| GOVI On 03/05/2007 jGovi        |        |      | 258.31600 | 257.39000    |        | 3.89 | 0.00 | 144.00 |
| GOVI On 03/05/2007 jGovi        | 235.00 | Call |           | 223900.00000 | 233160 | 3.89 | 0.00 | 0.00   |
| GOVI On 03/05/2007 jGovi        | 235.00 | Put  |           | 0.00000      | 0      | 3.89 | 0.00 | 0.00   |
| GOVI On 02/08/2007 jGovi        |        |      | 263.87400 | 262.93000    |        | 3.89 | 0.00 | 0.00   |
| GOVI On 02/08/2007 jGovi        | 240.50 | Call |           | 224306.00000 | 233743 | 3.89 | 0.00 | 0.00   |
| GOVI On 02/08/2007 jGovi        | 240.50 | Put  |           | 6.00000      | 3      | 3.89 | 0.00 | 0.00   |
| ILBI On 03/05/2007 Index Future |        |      | 273.99200 | 274.34700    |        | 0.00 | 0.00 | 0.00   |
| ILBI On 02/08/2007 Index Future |        |      | 280.20200 | 280.58800    |        | 0.00 | 0.00 | 0.00   |
| J153 On 31/08/2010 jSwap        |        |      | 8.51500   | 8.56600      |        | 0.00 | 0.00 | 0.00   |
| J157 On 15/09/2015 jSwap        |        |      | 8.27400   | 8.33600      |        | 0.00 | 0.00 | 0.00   |
| J186 On 21/12/2026 jSwap        |        |      | 7.75700   | 7.83600      |        | 0.00 | 0.00 | 0.00   |
| J194 On 28/02/2008 jSwap        |        |      | 8.93300   | 8.95000      |        | 0.00 | 0.00 | 0.00   |
| J201 On 22/12/2014 jSwap        |        |      | 8.29000   | 8.35300      |        | 0.00 | 0.00 | 0.00   |
| J203 On 15/09/2017 jSwap        |        |      | 8.20200   | 8.26100      |        | 0.00 | 0.00 | 0.00   |
| J204 On 21/12/2018 jSwap        |        |      | 8.12900   | 8.19800      |        | 0.00 | 0.00 | 0.00   |
| J207 On 15/01/2020 jSwap        |        |      | 8.06700   | 8.14100      |        | 0.00 | 0.00 | 0.00   |
| JBAR On 21/12/2005 jBar         |        |      | 9.03300   | 9.02500      |        | 0.00 | 0.00 | 0.00   |
| JFRA On 03/05/2007 jFra         |        |      | 9.09600   | 9.12800      |        | 0.37 | 0.00 | 0.00   |
| JFRA On 03/05/2007 jFra         | 7.50   | Call |           | 3974.00000   | 3896   | 0.37 | 0.00 | 0.00   |
| JFRA On 03/05/2007 jFra         | 7.50   | Put  |           | 5.00000      | 5      | 0.37 | 0.00 | 0.00   |
| JFRA On 02/08/2007 jFra         |        |      | 9.01300   | 9.03900      |        | 0.37 | 0.00 | 0.00   |

| Contract Details                | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 02/08/2007 jFra         | 7.50   | Call         |           | 3825.00000      | 3763                 | 0.37       | 0.00         | 0.00          |
| JFRA On 02/08/2007 jFra         | 7.50   | Put          |           | 73.00000        | 74                   | 0.37       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra         |        |              | 8.82100   | 8.86000         |                      | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra         | 7.50   | Call         |           | 3792.00000      | 3700                 | 0.39       | 0.00         | 0.00          |
| JFRA On 01/11/2007 jFra         | 7.50   | Put          |           | 226.00000       | 236                  | 0.39       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra         |        |              | 8.66200   | 8.71900         |                      | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra         | 7.50   | Call         |           | 21188.00000     | 21033                | 0.00       | 0.00         | 0.00          |
| JFRA On 07/02/2008 jFra         | 7.50   | Put          |           | 18220.00000     | 18205                | 0.00       | 0.00         | 0.00          |
| JN02 On 03/05/2007 jNote        |        |              | 8.60100   | 8.64800         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 03/05/2007 jNote        | 9.25   | Call         |           | 4685.00000      | 4262                 | 0.00       | 0.00         | 0.00          |
| JN02 On 03/05/2007 jNote        | 9.25   | Put          |           | 15683.00000     | 16125                | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote        |        |              | 8.46300   | 8.51800         |                      | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote        | 9.25   | Call         |           | 7923.00000      | 7471                 | 0.00       | 0.00         | 0.00          |
| JN02 On 02/08/2007 jNote        | 9.25   | Put          |           | 21317.00000     | 21878                | 0.00       | 0.00         | 0.00          |
| JN05 On 03/05/2007 jNote        |        |              | 8.24200   | 8.30100         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 03/05/2007 jNote        | 9.25   | Call         |           | 478.00000       | 334                  | 0.00       | 0.00         | 0.00          |
| JN05 On 03/05/2007 jNote        | 9.25   | Put          |           | 38880.00000     | 41177                | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote        |        |              | 8.17400   | 8.23800         |                      | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote        | 9.25   | Call         |           | 1979.00000      | 1640                 | 0.00       | 0.00         | 0.00          |
| JN05 On 02/08/2007 jNote        | 9.25   | Put          |           | 43020.00000     | 45337                | 0.00       | 0.00         | 0.00          |
| JN10 On 03/05/2007 jNote        |        |              | 8.07500   | 8.13500         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 03/05/2007 jNote        | 9.00   | Call         |           | 48.00000        | 23                   | 0.00       | 0.00         | 0.00          |
| JN10 On 03/05/2007 jNote        | 9.00   | Put          |           | 58578.00000     | 62772                | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote        |        |              | 8.02500   | 8.08700         |                      | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote        | 9.00   | Call         |           | 527.00000       | 367                  | 0.00       | 0.00         | 0.00          |
| JN10 On 02/08/2007 jNote        | 9.00   | Put          |           | 62463.00000     | 66681                | 0.00       | 0.00         | 0.00          |
| JROD On 28/02/2007 jRod         |        |              | 8.61500   | 8.62300         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/03/2007 jRod         |        |              | 8.75700   | 8.77900         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 30/04/2007 jRod         |        |              | 8.91700   | 8.93600         |                      | 0.00       | 0.00         | 0.00          |
| JROD On 31/05/2007 jRod         |        |              | 8.85000   | 8.85500         |                      | 0.00       | 0.00         | 0.00          |
| OTH1 On 03/05/2007 Index Future |        |              | 254.39100 | 253.50000       |                      | 0.00       | 0.00         | 15.00         |
| R153 On 03/05/2007 Bond Future  |        |              | 7.88000   | 7.94000         |                      | 3.35       | 0.00         | 54.00         |
| R153 On 03/05/2007 Bond Future  | 8.50   | Call         |           | 18998.00000     | 20496                | 3.45       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.50   | Put          |           | 1678.00000      | 1300                 | 3.45       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.80   | Call         |           | 27144.00000     | 28837                | 3.57       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.80   | Put          |           | 682.00000       | 500                  | 3.57       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future  | 8.70   | Call         |           | 24355.00000     | 25995                | 3.53       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 03/05/2007 Bond Future | 8.70   | Put          |           | 930.00000       | 695                  | 3.53       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.75   | Call         |           | 25742.00000     | 27410                | 3.55       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 8.75   | Put          |           | 797.00000       | 590                  | 3.55       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 9.00   | Call         |           | 32861.00000     | 34632                | 3.65       | 0.00         | 0.00          |
| R153 On 03/05/2007 Bond Future | 9.00   | Put          |           | 357.00000       | 252                  | 3.65       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future |        |              | 7.81500   | 7.87500         |                      | 3.10       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.50   | Call         |           | 21637.00000     | 22916                | 3.20       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.50   | Put          |           | 3655.00000      | 3189                 | 3.20       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.70   | Call         |           | 26280.00000     | 27667                | 3.28       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.70   | Put          |           | 2621.00000      | 2262                 | 3.28       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.75   | Call         |           | 27481.00000     | 28891                | 3.30       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.75   | Put          |           | 2409.00000      | 2073                 | 3.30       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.80   | Call         |           | 28695.00000     | 30128                | 3.32       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 8.80   | Put          |           | 2212.00000      | 1898                 | 3.32       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 9.00   | Call         |           | 33670.00000     | 35180                | 3.40       | 0.00         | 0.00          |
| R153 On 02/08/2007 Bond Future | 9.00   | Put          |           | 1564.00000      | 1329                 | 3.40       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future |        |              | 7.58500   | 7.64500         |                      | 6.65       | 0.00         | 504.00        |
| R157 On 03/05/2007 Bond Future | 7.50   | Call         |           | 10873.00000     | 12444                | 6.25       | 0.00         | 60.00         |
| R157 On 03/05/2007 Bond Future | 7.50   | Put          |           | 21757.00000     | 18838                | 6.25       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.00   | Call         |           | 32778.00000     | 35934                | 6.65       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.00   | Put          |           | 6614.00000      | 5280                 | 6.65       | 0.00         | 60.00         |
| R157 On 03/05/2007 Bond Future | 8.50   | Call         |           | 63369.00000     | 67452                | 7.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.50   | Put          |           | 1483.00000      | 1077                 | 7.05       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 9.00   | Call         |           | 96597.00000     | 100996               | 7.45       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 9.00   | Put          |           | 265.00000       | 174                  | 7.45       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.70   | Call         |           | 76576.00000     | 80835                | 7.21       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.70   | Put          |           | 762.00000       | 532                  | 7.21       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.75   | Call         |           | 79906.00000     | 84198                | 7.25       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.75   | Put          |           | 642.00000       | 443                  | 7.25       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.80   | Call         |           | 83242.00000     | 87562                | 7.29       | 0.00         | 0.00          |
| R157 On 03/05/2007 Bond Future | 8.80   | Put          |           | 540.00000       | 369                  | 7.29       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future |        |              | 7.54500   | 7.60500         |                      | 6.40       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.50   | Call         |           | 68481.00000     | 72102                | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.50   | Put          |           | 5247.00000      | 4483                 | 6.80       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.70   | Call         |           | 80470.00000     | 84289                | 6.96       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.70   | Put          |           | 3648.00000      | 3081                 | 6.96       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Call         |           | 83516.00000     | 87377                | 7.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.75   | Put          |           | 3327.00000      | 2802                 | 7.00       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Call         |           | 86577.00000     | 90477                | 7.04       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 8.80   | Put          |           | 3033.00000      | 2547                 | 7.04       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Call         |           | 98934.00000     | 102966               | 7.20       | 0.00         | 0.00          |
| R157 On 02/08/2007 Bond Future | 9.00   | Put          |           | 2086.00000      | 1733                 | 7.20       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 03/05/2007 Bond Future |        |              | 7.29200   | 7.35300         |                      | 10.93      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.25   | Call         |           | 109139.00000    | 116411               | 11.59      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.25   | Put          |           | 1809.00000      | 1270                 | 11.59      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.45   | Call         |           | 130353.00000    | 137871               | 11.85      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.45   | Put          |           | 896.00000       | 603                  | 11.85      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.55   | Call         |           | 140913.00000    | 148512               | 11.99      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.55   | Put          |           | 625.00000       | 411                  | 11.99      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.75   | Call         |           | 161804.00000    | 169505               | 12.25      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.75   | Put          |           | 299.00000       | 189                  | 12.25      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.50   | Call         |           | 135640.00000    | 143201               | 11.92      | 0.00         | 0.00          |
| R186 On 03/05/2007 Bond Future | 8.50   | Put          |           | 749.00000       | 498                  | 11.92      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future |        |              | 7.25100   | 7.31400         |                      | 11.19      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Call         |           | 118914.00000    | 125780               | 11.90      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.25   | Put          |           | 7384.00000      | 6196                 | 11.90      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Call         |           | 138562.00000    | 145751               | 12.18      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.45   | Put          |           | 5045.00000      | 4181                 | 12.18      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.50   | Call         |           | 143502.00000    | 150759               | 12.25      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.50   | Put          |           | 4583.00000      | 3787                 | 12.25      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Call         |           | 148446.00000    | 155765               | 12.32      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.55   | Put          |           | 4162.00000      | 3429                 | 12.32      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Call         |           | 168200.00000    | 175728               | 12.60      | 0.00         | 0.00          |
| R186 On 02/08/2007 Bond Future | 8.75   | Put          |           | 2827.00000      | 2302                 | 12.60      | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future |        |              | 8.43900   | 8.47800         |                      | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 8.75   | Call         |           | 4174.00000      | 4306                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 8.75   | Put          |           | 2057.00000      | 1885                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.25   | Call         |           | 6894.00000      | 7094                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.25   | Put          |           | 904.00000       | 799                  | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.00   | Call         |           | 5450.00000      | 5617                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.00   | Put          |           | 1393.00000      | 1256                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 8.95   | Call         |           | 5181.00000      | 5340                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 8.95   | Put          |           | 1511.00000      | 1367                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.05   | Call         |           | 5726.00000      | 5900                 | 1.60       | 0.00         | 0.00          |
| R194 On 03/05/2007 Bond Future | 9.05   | Put          |           | 1282.00000      | 1152                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future |        |              | 8.21000   | 8.27000         |                      | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 8.75   | Call         |           | 5970.00000      | 6128                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 8.75   | Put          |           | 3349.00000      | 3177                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.25   | Call         |           | 7695.00000      | 7884                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.25   | Put          |           | 2356.00000      | 2217                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 8.95   | Call         |           | 6632.00000      | 6802                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 8.95   | Put          |           | 2921.00000      | 2763                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.05   | Call         |           | 6977.00000      | 7154                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.05   | Put          |           | 2723.00000      | 2571                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.00   | Call         |           | 6803.00000      | 6977                 | 1.60       | 0.00         | 0.00          |
| R194 On 02/08/2007 Bond Future | 9.00   | Put          |           | 2821.00000      | 2666                 | 1.60       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R196 On 03/05/2007 Bond Future |        |              | 8.23800   | 8.28800         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.25   | Call         |           | 2740.00000      | 3093                 | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.25   | Put          |           | 3381.00000      | 2890                 | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.50   | Call         |           | 5152.00000      | 5691                 | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.50   | Put          |           | 1588.00000      | 1284                 | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.75   | Call         |           | 8360.00000      | 9052                 | 1.60       | 0.00         | 0.00          |
| R196 On 03/05/2007 Bond Future | 8.75   | Put          |           | 614.00000       | 463                  | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future |        |              | 8.11700   | 8.17600         |                      | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.25   | Call         |           | 5179.00000      | 5619                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.25   | Put          |           | 4093.00000      | 3666                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.50   | Call         |           | 7363.00000      | 7912                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.50   | Put          |           | 2619.00000      | 2300                 | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.75   | Call         |           | 9958.00000      | 10603                | 1.60       | 0.00         | 0.00          |
| R196 On 02/08/2007 Bond Future | 8.75   | Put          |           | 1573.00000      | 1352                 | 1.60       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future |        |              | 7.55400   | 7.61600         |                      | 6.58       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.50   | Call         |           | 51880.00000     | 55274                | 6.97       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.50   | Put          |           | 1018.00000      | 725                  | 6.97       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.70   | Call         |           | 62452.00000     | 65976                | 7.13       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.70   | Put          |           | 514.00000       | 351                  | 7.13       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.75   | Call         |           | 65114.00000     | 68662                | 7.17       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.75   | Put          |           | 431.00000       | 291                  | 7.17       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.80   | Call         |           | 67779.00000     | 71347                | 7.21       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 8.80   | Put          |           | 361.00000       | 241                  | 7.21       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 9.00   | Call         |           | 78438.00000     | 82063                | 7.37       | 0.00         | 0.00          |
| R201 On 03/05/2007 Bond Future | 9.00   | Put          |           | 174.00000       | 112                  | 7.37       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future |        |              | 7.49500   | 7.55900         |                      | 6.59       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Call         |           | 56591.00000     | 59734                | 7.01       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.50   | Put          |           | 3683.00000      | 3102                 | 7.01       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Call         |           | 66248.00000     | 69547                | 7.17       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.70   | Put          |           | 2527.00000      | 2101                 | 7.17       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Call         |           | 68698.00000     | 72029                | 7.21       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.75   | Put          |           | 2296.00000      | 1904                 | 7.21       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.80   | Call         |           | 71161.00000     | 74523                | 7.25       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 8.80   | Put          |           | 2088.00000      | 1726                 | 7.25       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Call         |           | 81090.00000     | 84554                | 7.42       | 0.00         | 0.00          |
| R201 On 02/08/2007 Bond Future | 9.00   | Put          |           | 1422.00000      | 1162                 | 7.42       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future |        |              | 7.46200   | 7.52300         |                      | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.50   | Call         |           | 68889.00000     | 73289                | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.50   | Put          |           | 231.00000       | 138                  | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.70   | Call         |           | 82048.00000     | 86509                | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.70   | Put          |           | 68.00000        | 37                   | 7.05       | 0.00         | 0.00          |

| Contract Details               | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 03/05/2007 Bond Future | 8.75   | Call         |           | 85322.00000     | 89791                | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.75   | Put          |           | 49.00000        | 26                   | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.80   | Call         |           | 88586.00000     | 93062                | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 8.80   | Put          |           | 35.00000        | 18                   | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 9.00   | Call         |           | 101526.00000    | 106014               | 7.05       | 0.00         | 0.00          |
| R203 On 03/05/2007 Bond Future | 9.00   | Put          |           | 8.00000         | 4                    | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future |        |              | 7.40900   | 7.47200         |                      | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Call         |           | 73008.00000     | 77222                | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.50   | Put          |           | 1750.00000      | 1380                 | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Call         |           | 85304.00000     | 89672                | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.70   | Put          |           | 922.00000       | 707                  | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Call         |           | 88406.00000     | 92803                | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.75   | Put          |           | 779.00000       | 593                  | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Call         |           | 91513.00000     | 95936                | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 8.80   | Put          |           | 655.00000       | 495                  | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Call         |           | 103955.00000    | 108453               | 7.05       | 0.00         | 0.00          |
| R203 On 02/08/2007 Bond Future | 9.00   | Put          |           | 318.00000       | 233                  | 7.05       | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future |        |              | 7.42500   | 7.48600         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.50   | Call         |           | 77584.00000     | 81976                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.50   | Put          |           | 1667.00000      | 1242                 | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.70   | Call         |           | 90855.00000     | 95430                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.70   | Put          |           | 849.00000       | 606                  | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.75   | Call         |           | 94196.00000     | 98805                | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.75   | Put          |           | 710.00000       | 502                  | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.80   | Call         |           | 97540.00000     | 102179               | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 8.80   | Put          |           | 592.00000       | 414                  | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 9.00   | Call         |           | 110902.00000    | 115627               | 11.05      | 0.00         | 0.00          |
| R204 On 03/05/2007 Bond Future | 9.00   | Put          |           | 275.00000       | 184                  | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future |        |              | 7.37800   | 7.44100         |                      | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Call         |           | 84294.00000     | 88408                | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.50   | Put          |           | 5885.00000      | 5073                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Call         |           | 96301.00000     | 100631               | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.70   | Put          |           | 3975.00000      | 3378                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Call         |           | 99352.00000     | 103729               | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.75   | Put          |           | 3589.00000      | 3039                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.80   | Call         |           | 102419.00000    | 106841               | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 8.80   | Put          |           | 3236.00000      | 2730                 | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Call         |           | 114804.00000    | 119376               | 11.05      | 0.00         | 0.00          |
| R204 On 02/08/2007 Bond Future | 9.00   | Put          |           | 2103.00000      | 1748                 | 11.05      | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future |        |              | 7.56200   | 7.62900         |                      | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 7.75   | Call         |           | 13787.00000     | 15750                | 5.63       | 0.00         | 0.00          |
| R206 On 03/05/2007 Bond Future | 7.75   | Put          |           | 7587.00000      | 6096                 | 5.63       | 0.00         | 0.00          |

| Contract Details                | Strike | Call/<br>Put | MTM Yield | Previous<br>MTM | Premium on<br>Option | Volatility | Traded Value | Open Interest   |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|-----------------|
| R206 On 03/05/2007 Bond Future  | 8.00   | Call         |           | 22385.00000     | 24972                | 5.63       | 0.00         | 0.00            |
| R206 On 03/05/2007 Bond Future  | 8.00   | Put          |           | 3524.00000      | 2658                 | 5.63       | 0.00         | 0.00            |
| R206 On 03/05/2007 Bond Future  | 8.25   | Call         |           | 32713.00000     | 35749                | 5.63       | 0.00         | 0.00            |
| R206 On 03/05/2007 Bond Future  | 8.25   | Put          |           | 1393.00000      | 975                  | 5.63       | 0.00         | 0.00            |
| R206 On 02/08/2007 Bond Future  |        |              | 7.50000   | 7.57000         |                      | 5.59       | 0.00         | 0.00            |
| R206 On 02/08/2007 Bond Future  | 7.75   | Call         |           | 19950.00000     | 21999                | 5.59       | 0.00         | 0.00            |
| R206 On 02/08/2007 Bond Future  | 7.75   | Put          |           | 10978.00000     | 9511                 | 5.59       | 0.00         | 0.00            |
| R206 On 02/08/2007 Bond Future  | 8.00   | Call         |           | 27927.00000     | 30408                | 5.59       | 0.00         | 0.00            |
| R206 On 02/08/2007 Bond Future  | 8.00   | Put          |           | 6659.00000      | 5624                 | 5.59       | 0.00         | 0.00            |
| R206 On 02/08/2007 Bond Future  | 8.25   | Call         |           | 37141.00000     | 39984                | 5.59       | 0.00         | 0.00            |
| R206 On 02/08/2007 Bond Future  | 8.25   | Put          |           | 3765.00000      | 3091                 | 5.59       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  |        |              | 7.38900   | 7.45000         |                      | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 8.50   | Call         |           | 79937.00000     | 84759                | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 8.50   | Put          |           | 234.00000       | 142                  | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 8.70   | Call         |           | 93961.00000     | 98844                | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 8.70   | Put          |           | 73.00000        | 40                   | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 8.75   | Call         |           | 97441.00000     | 102332               | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 8.75   | Put          |           | 53.00000        | 29                   | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 8.80   | Call         |           | 100907.00000    | 105804               | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 8.80   | Put          |           | 39.00000        | 21                   | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 9.00   | Call         |           | 114617.00000    | 119526               | 8.55       | 0.00         | 0.00            |
| R207 On 03/05/2007 Bond Future  | 9.00   | Put          |           | 10.00000        | 5                    | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  |        |              | 7.34500   | 7.40700         |                      | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.50   | Call         |           | 83854.00000     | 88466                | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.50   | Put          |           | 1624.00000      | 1278                 | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.70   | Call         |           | 97121.00000     | 101879               | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.70   | Put          |           | 849.00000       | 650                  | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.75   | Call         |           | 100452.00000    | 105238               | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.75   | Put          |           | 716.00000       | 544                  | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.80   | Call         |           | 103784.00000    | 108594               | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 8.80   | Put          |           | 602.00000       | 454                  | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 9.00   | Call         |           | 117077.00000    | 121957               | 8.55       | 0.00         | 0.00            |
| R207 On 02/08/2007 Bond Future  | 9.00   | Put          |           | 290.00000       | 212                  | 8.55       | 0.00         | 0.00            |
| TRT1 On 03/05/2007 Index Future |        |              | 255.24000 | 254.32300       |                      | 0.00       | 0.00         | 500.00          |
| <b>Total for Derivatives:</b>   |        |              |           |                 |                      |            | <b>0.00</b>  | <b>1,347.00</b> |



Contract Details

Strike

Call/  
Put

MTM Yield

Previous  
MTM

Premium on  
Option

Volatility

Traded Value

Open Interest

---

**Grand Total:**

**0.00**

**1,347.00**