



Daily MTM Report

Daily summary for 13/10/2005

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>i-Bonds</u> | | | | | | | | |
| R152 On 28/02/2006 Bond | | | 7.10700 | 7.10700 | | | 0.00 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.95000 | 7.85000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.17000 | 8.09000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.86000 | 7.79000 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.68500 | 7.59000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.16000 | 8.08000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.14000 | 8.06000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.13000 | 8.05500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.11000 | 8.03900 | | | 0.00 | 0.00 |

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

Derivatives

| | | | | | | | | |
|--------------------------|--------|------|-----------|--------------|--------|------|------|--------|
| GOVI On 03/11/2005 jGovi | | | 224.82100 | 225.76200 | | 5.48 | 0.00 | 463.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Call | | 4116.00000 | 2170 | 5.48 | 0.00 | 0.00 |
| GOVI On 03/11/2005 jGovi | 228.00 | Put | | 26496.00000 | 33960 | 5.48 | 0.00 | 0.00 |
| GOVI On 02/02/2006 jGovi | | | 228.78600 | 229.74600 | | 8.38 | 0.00 | 0.00 |
| GOVI On 02/02/2006 jGovi | 230.00 | Call | | 41488.00000 | 36673 | 8.38 | 0.00 | 0.00 |
| GOVI On 02/02/2006 jGovi | 230.00 | Put | | 44028.00000 | 48813 | 8.38 | 0.00 | 0.00 |
| GOVI On 04/05/2006 jGovi | | | 232.94800 | 233.91500 | | 5.19 | 0.00 | 57.00 |
| GOVI On 04/05/2006 jGovi | 230.00 | Call | | 58847.00000 | 52423 | 5.19 | 0.00 | 0.00 |
| GOVI On 04/05/2006 jGovi | 230.00 | Put | | 19697.00000 | 22943 | 5.19 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | | | 237.27800 | 238.23200 | | 4.96 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Call | | 95125.00000 | 87647 | 4.96 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Put | | 12805.00000 | 14867 | 4.96 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | | | 241.77700 | 242.69800 | | 4.70 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | 134612.00000 | 126622 | 4.70 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Put | | 7632.00000 | 8852 | 4.70 | 0.00 | 0.00 |
| J152 On 28/02/2006 jSwap | | | 7.11100 | 7.11000 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.93600 | 7.83900 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.17900 | 8.10100 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.80100 | 7.73200 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 7.66700 | 7.57600 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.10400 | 8.02700 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.12300 | 8.04400 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.08200 | 8.00900 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.07300 | 8.00200 | | 0.00 | 0.00 | 0.00 |
| JBAR On 16/03/2005 jBar | | | 7.00000 | 7.00000 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 03/11/2005 jFra | | | 7.06500 | 7.05200 | | 0.15 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Call | | 16.00000 | 17 | 0.15 | 0.00 | 0.00 |
| JFRA On 03/11/2005 jFra | 7.25 | Put | | 501.00000 | 471 | 0.15 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | | | 7.25600 | 7.06700 | | 0.23 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Call | | 324.00000 | 522 | 0.23 | 0.00 | 0.00 |
| JFRA On 02/02/2006 jFra | 7.25 | Put | | 772.00000 | 508 | 0.23 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | | | 7.36800 | 7.16800 | | 0.31 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Call | | 1153.00000 | 1450 | 0.31 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Put | | 742.00000 | 549 | 0.31 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 7.52000 | 7.30400 | | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 1645.00000 | 1974 | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Put | | 900.00000 | 701 | 0.35 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.67400 | 7.45900 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 2117.00000 | 2454 | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 994.00000 | 805 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 7.83500 | 7.61700 | | 0.36 | 0.00 | 500.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 1807.00000 | 2099 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 1521.00000 | 1280 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 7.97800 | 7.83200 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 2275.00000 | 2482 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 1463.00000 | 1313 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 8.11100 | 8.01300 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 2672.00000 | 2816 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 1418.00000 | 1323 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 8.19300 | 7.94800 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 2856.00000 | 3244 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 1678.00000 | 1423 | 0.39 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | | | 7.58600 | 7.42500 | | 2.25 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Call | | 1585.00000 | 3036 | 2.25 | 0.00 | 0.00 |
| JN02 On 03/11/2005 jNote | 7.50 | Put | | 2964.00000 | 1453 | 2.25 | 0.00 | 0.00 |
| JN02 On 02/02/2006 jNote | | | 7.73200 | 7.54000 | | 2.49 | 0.00 | 0.00 |
| JN02 On 02/02/2006 jNote | 7.25 | Call | | 8617.00000 | 11051 | 2.49 | 0.00 | 0.00 |
| JN02 On 02/02/2006 jNote | 7.25 | Put | | 3231.00000 | 2134 | 2.49 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | | | 8.07300 | 7.90800 | | 5.02 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Call | | 3255.00000 | 6438 | 5.02 | 0.00 | 0.00 |
| JN05 On 03/11/2005 jNote | 8.00 | Put | | 7050.00000 | 3442 | 5.02 | 0.00 | 0.00 |
| JN05 On 02/02/2006 jNote | | | 8.15800 | 7.98500 | | 5.18 | 0.00 | 0.00 |
| JN05 On 02/02/2006 jNote | 7.75 | Call | | 16919.00000 | 21608 | 5.18 | 0.00 | 0.00 |
| JN05 On 02/02/2006 jNote | 7.75 | Put | | 7253.00000 | 4900 | 5.18 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | | | 8.21000 | 8.08500 | | 7.84 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN10 On 03/11/2005 jNote | 8.00 | Call | | 10920.00000 | 16683 | 7.84 | 0.00 | 0.00 |
| JN10 On 03/11/2005 jNote | 8.00 | Put | | 5097.00000 | 2385 | 7.84 | 0.00 | 0.00 |
| JN10 On 02/02/2006 jNote | | | 8.25100 | 8.12100 | | 8.05 | 0.00 | 0.00 |
| JN10 On 02/02/2006 jNote | 8.00 | Call | | 22224.00000 | 27443 | 8.05 | 0.00 | 0.00 |
| JN10 On 02/02/2006 jNote | 8.00 | Put | | 13955.00000 | 10402 | 8.05 | 0.00 | 0.00 |
| JROD On 31/10/2005 jRod | | | 6.68300 | 6.68500 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2005 jRod | | | 6.76600 | 6.76800 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/12/2005 jRod | | | 6.87400 | 6.87800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2006 jRod | | | 6.86400 | 6.86600 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2006 jRod | | | 6.92800 | 6.92800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2006 jRod | | | 7.00300 | 7.00000 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/04/2006 jRod | | | 6.96300 | 6.95900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2006 jRod | | | 7.02800 | 7.02400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2006 jRod | | | 7.09300 | 7.08900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2006 jRod | | | 7.05300 | 7.05100 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2006 jRod | | | 7.11200 | 7.11100 | | 0.00 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | | | 7.12800 | 7.12900 | | 0.20 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Call | | 2.00000 | 1 | 0.20 | 0.00 | 0.00 |
| R152 On 03/11/2005 Bond Future | 6.75 | Put | | 1183.00000 | 1180 | 0.20 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | | | 7.96600 | 7.86600 | | 4.70 | 13.00 | 253.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Call | | 3451.00000 | 2002 | 4.70 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.75 | Put | | 8607.00000 | 11581 | 4.70 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.00 | Call | | 9358.00000 | 6567 | 4.95 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.00 | Put | | 3437.00000 | 5068 | 4.95 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.25 | Call | | 17970.00000 | 14206 | 5.20 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.25 | Put | | 1100.00000 | 1758 | 5.20 | 0.00 | 5.00 |
| R153 On 03/11/2005 Bond Future | 9.00 | Call | | 48972.00000 | 44561 | 5.95 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 9.00 | Put | | 14.00000 | 25 | 5.95 | 0.00 | 5.00 |
| R153 On 03/11/2005 Bond Future | 8.50 | Call | | 27983.00000 | 23765 | 5.45 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.50 | Put | | 292.00000 | 496 | 5.45 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.00 | Call | | 3.00000 | 1 | 4.10 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.00 | Put | | 39183.00000 | 43603 | 4.10 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.25 | Call | | 81.00000 | 24 | 4.30 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.25 | Put | | 27786.00000 | 32152 | 4.30 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.50 | Call | | 766.00000 | 338 | 4.50 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 7.50 | Put | | 17131.00000 | 21125 | 4.50 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.75 | Call | | 38454.00000 | 34083 | 5.70 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 8.75 | Put | | 67.00000 | 119 | 5.70 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 9.25 | Call | | 59411.00000 | 54990 | 6.20 | 0.00 | 0.00 |
| R153 On 03/11/2005 Bond Future | 9.25 | Put | | 3.00000 | 5 | 6.20 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | | | 8.02900 | 7.92100 | | 4.70 | 2.00 | 2.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 02/02/2006 Bond Future | 8.00 | Call | | 15422.00000 | 13015 | 4.95 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 8.00 | Put | | 12105.00000 | 14230 | 4.95 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.75 | Call | | 9769.00000 | 7942 | 4.70 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.75 | Put | | 16990.00000 | 19696 | 4.70 | 0.00 | 2.00 |
| R153 On 02/02/2006 Bond Future | 7.50 | Call | | 5593.00000 | 4348 | 4.50 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.50 | Put | | 23472.00000 | 26759 | 4.50 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.25 | Call | | 2774.00000 | 2038 | 4.30 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.25 | Put | | 31431.00000 | 35228 | 4.30 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.00 | Call | | 1139.00000 | 780 | 4.10 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 7.00 | Put | | 40697.00000 | 44870 | 4.10 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 6.75 | Call | | 366.00000 | 229 | 3.90 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 6.75 | Put | | 50947.00000 | 55343 | 3.90 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 8.25 | Call | | 22236.00000 | 19316 | 5.20 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 8.25 | Put | | 8498.00000 | 10110 | 5.20 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 8.50 | Call | | 29954.00000 | 26613 | 5.45 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 8.50 | Put | | 5910.00000 | 7101 | 5.45 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 8.75 | Call | | 38326.00000 | 34658 | 5.70 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 8.75 | Put | | 4092.00000 | 4956 | 5.70 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 9.00 | Call | | 47143.00000 | 43230 | 5.95 | 0.00 | 0.00 |
| R153 On 02/02/2006 Bond Future | 9.00 | Put | | 2832.00000 | 3451 | 5.95 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | | | 8.07500 | 7.96000 | | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.00 | Call | | 16383.00000 | 14059 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.00 | Put | | 14788.00000 | 17042 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 6.75 | Call | | 2044.00000 | 1574 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 6.75 | Put | | 51602.00000 | 55709 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.00 | Call | | 3401.00000 | 2683 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.00 | Put | | 42506.00000 | 46366 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.25 | Call | | 5386.00000 | 4349 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.25 | Put | | 34152.00000 | 37692 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.50 | Call | | 8144.00000 | 6720 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.50 | Put | | 26681.00000 | 29834 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.75 | Call | | 11788.00000 | 9927 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.75 | Put | | 20205.00000 | 22922 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.25 | Call | | 21932.00000 | 19148 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.25 | Put | | 10432.00000 | 12226 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.50 | Call | | 28375.00000 | 25163 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.50 | Put | | 7075.00000 | 8441 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.75 | Call | | 35598.00000 | 32013 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.75 | Put | | 4603.00000 | 5595 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.00 | Call | | 43455.00000 | 39564 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.00 | Put | | 2867.00000 | 3554 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.25 | Call | | 51785.00000 | 47660 | 4.34 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.25 | Put | | 1706.00000 | 2158 | 4.34 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | | | 8.11200 | 7.99300 | | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Call | | 18026.00000 | 15804 | 4.07 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 03/08/2006 Bond Future | 8.00 | Put | | 17762.00000 | 20016 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.00 | Call | | 5110.00000 | 4231 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.00 | Put | | 43324.00000 | 46920 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Call | | 7325.00000 | 6159 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Put | | 35770.00000 | 39080 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Call | | 10178.00000 | 8685 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Put | | 28955.00000 | 31939 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Call | | 13733.00000 | 11884 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Put | | 22941.00000 | 25568 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Call | | 23058.00000 | 20464 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Put | | 13419.00000 | 15300 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Call | | 28798.00000 | 25847 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Put | | 9878.00000 | 11403 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Call | | 35183.00000 | 31906 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Put | | 7076.00000 | 8275 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Call | | 42128.00000 | 38564 | 4.07 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Put | | 4927.00000 | 5840 | 4.07 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | | | 8.18200 | 8.10200 | | 8.00 | 0.00 | 13.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Call | | 7140.00000 | 4707 | 8.00 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.00 | Put | | 15621.00000 | 19789 | 8.00 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.25 | Call | | 18444.00000 | 14053 | 8.41 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.25 | Put | | 6265.00000 | 8476 | 8.41 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 7.00 | Call | | 0.00000 | 0 | 6.71 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 7.00 | Put | | 95563.00000 | 102164 | 6.71 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 7.25 | Call | | 10.00000 | 3 | 7.03 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 7.25 | Put | | 73114.00000 | 79709 | 7.03 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 7.50 | Call | | 210.00000 | 83 | 7.36 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 7.50 | Put | | 51322.00000 | 57797 | 7.36 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 7.75 | Call | | 1724.00000 | 920 | 7.68 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 7.75 | Put | | 31298.00000 | 37096 | 7.68 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.50 | Call | | 34457.00000 | 28728 | 8.82 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.50 | Put | | 2042.00000 | 2915 | 8.82 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.75 | Call | | 52794.00000 | 46460 | 9.22 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 8.75 | Put | | 557.00000 | 825 | 9.22 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 9.00 | Call | | 71789.00000 | 65255 | 9.63 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 9.00 | Put | | 134.00000 | 201 | 9.63 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 9.25 | Call | | 90698.00000 | 84107 | 9.63 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 9.25 | Put | | 19.00000 | 29 | 9.63 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 6.75 | Call | | 0.00000 | 0 | 6.71 | 0.00 | 0.00 |
| R157 On 03/11/2005 Bond Future | 6.75 | Put | | 118498.00000 | 125100 | 6.71 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | | | 8.22800 | 8.14400 | | 8.15 | 0.00 | 1.00 |
| R157 On 02/02/2006 Bond Future | 8.25 | Call | | 31140.00000 | 27370 | 8.57 | 0.00 | 250.00 |
| R157 On 02/02/2006 Bond Future | 8.25 | Put | | 22614.00000 | 25606 | 8.57 | 0.00 | 250.00 |
| R157 On 02/02/2006 Bond Future | 8.00 | Call | | 20112.00000 | 17193 | 8.15 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 02/02/2006 Bond Future | 8.00 | Put | | 31813.00000 | 35657 | 8.15 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.75 | Call | | 11807.00000 | 9763 | 7.82 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.75 | Put | | 44152.00000 | 48871 | 7.82 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 6.75 | Call | | 357.00000 | 242 | 6.94 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 6.75 | Put | | 119637.00000 | 126285 | 6.94 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.00 | Call | | 964.00000 | 685 | 6.94 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.00 | Put | | 97836.00000 | 104320 | 6.94 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.25 | Call | | 2682.00000 | 2025 | 7.22 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.25 | Put | | 77602.00000 | 83708 | 7.22 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.50 | Call | | 6073.00000 | 4818 | 7.50 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 7.50 | Put | | 59488.00000 | 64995 | 7.50 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 8.50 | Call | | 44185.00000 | 39675 | 8.98 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 8.50 | Put | | 15838.00000 | 18091 | 8.98 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 8.75 | Call | | 58795.00000 | 53687 | 9.40 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 8.75 | Put | | 11024.00000 | 12679 | 9.40 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 9.00 | Call | | 74438.00000 | 68870 | 9.81 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 9.00 | Put | | 7632.00000 | 8827 | 9.81 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 9.25 | Call | | 90089.00000 | 84123 | 9.81 | 0.00 | 0.00 |
| R157 On 02/02/2006 Bond Future | 9.25 | Put | | 4627.00000 | 5424 | 9.81 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | | | 8.26400 | 8.17700 | | 8.70 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.25 | Call | | 38235.00000 | 34570 | 8.70 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.25 | Put | | 32495.00000 | 35667 | 8.70 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.75 | Call | | 63804.00000 | 59071 | 9.42 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.75 | Put | | 19628.00000 | 21732 | 9.42 | 0.00 | 115.00 |
| R157 On 04/05/2006 Bond Future | 7.00 | Call | | 3690.00000 | 2988 | 7.25 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.00 | Put | | 101024.00000 | 107160 | 7.25 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.25 | Call | | 6330.00000 | 5234 | 7.25 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.25 | Put | | 82214.00000 | 87956 | 7.25 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.50 | Call | | 11424.00000 | 9731 | 7.61 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.50 | Put | | 66285.00000 | 71430 | 7.61 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.75 | Call | | 18482.00000 | 16127 | 7.97 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.75 | Put | | 52738.00000 | 57221 | 7.97 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.00 | Call | | 27508.00000 | 24480 | 8.34 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.00 | Put | | 41566.00000 | 45375 | 8.34 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.50 | Call | | 50432.00000 | 46194 | 9.06 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.50 | Put | | 25283.00000 | 27883 | 9.06 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.00 | Call | | 78099.00000 | 72950 | 9.79 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.00 | Put | | 15267.00000 | 16957 | 9.79 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.25 | Call | | 92994.00000 | 87505 | 10.15 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.25 | Put | | 11873.00000 | 13221 | 10.15 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | | | 8.29200 | 8.20400 | | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Call | | 35306.00000 | 31787 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Put | | 31771.00000 | 35003 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Call | | 5773.00000 | 4867 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Put | | 102964.00000 | 108809 | 6.74 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 03/08/2006 Bond Future | 7.25 | Call | | 8957.00000 | 7663 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Put | | 85204.00000 | 90661 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Call | | 13339.00000 | 11574 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Put | | 69050.00000 | 74036 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Call | | 19114.00000 | 16804 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Put | | 54689.00000 | 59130 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Call | | 26417.00000 | 23514 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Put | | 42246.00000 | 46094 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Call | | 45747.00000 | 41624 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Put | | 23222.00000 | 25850 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Call | | 57622.00000 | 52935 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Put | | 16472.00000 | 18536 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Call | | 70742.00000 | 65554 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Put | | 11324.00000 | 12888 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Call | | 84873.00000 | 79263 | 6.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Put | | 7537.00000 | 8679 | 6.74 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | | | 7.86500 | 7.79500 | | 11.70 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.75 | Call | | 13183.00000 | 9318 | 12.24 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.75 | Put | | 18801.00000 | 23600 | 12.24 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Call | | 420.00000 | 187 | 11.24 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.25 | Put | | 71089.00000 | 79519 | 11.24 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 6.50 | Call | | 0.00000 | 0 | 9.71 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 6.50 | Put | | 178022.00000 | 186686 | 9.71 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 6.75 | Call | | 0.00000 | 0 | 10.22 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 6.75 | Put | | 140854.00000 | 149518 | 10.22 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.00 | Call | | 19.00000 | 6 | 10.73 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.00 | Put | | 105109.00000 | 113760 | 10.73 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.50 | Call | | 3338.00000 | 1949 | 11.70 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 7.50 | Put | | 40868.00000 | 48143 | 11.70 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 8.00 | Call | | 31879.00000 | 25474 | 12.78 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 8.00 | Put | | 6759.00000 | 9018 | 12.78 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 8.25 | Call | | 56668.00000 | 48774 | 13.32 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 8.25 | Put | | 1933.00000 | 2703 | 13.32 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 8.50 | Call | | 83734.00000 | 75271 | 13.86 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 8.50 | Put | | 458.00000 | 659 | 13.86 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 8.75 | Call | | 110856.00000 | 102225 | 13.86 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 8.75 | Put | | 67.00000 | 100 | 13.86 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 9.00 | Call | | 137326.00000 | 128665 | 13.86 | 0.00 | 0.00 |
| R186 On 03/11/2005 Bond Future | 9.00 | Put | | 7.00000 | 11 | 13.86 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | | | 7.88400 | 7.81200 | | 12.60 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.75 | Call | | 34046.00000 | 29786 | 13.17 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.75 | Put | | 41729.00000 | 46303 | 13.17 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.50 | Call | | 20200.00000 | 17155 | 12.60 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.50 | Put | | 59593.00000 | 65382 | 12.60 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 02/02/2006 Bond Future | 6.50 | Call | | 410.00000 | 282 | 10.67 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 6.50 | Put | | 179300.00000 | 188006 | 10.67 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 6.75 | Call | | 1602.00000 | 1185 | 11.16 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 6.75 | Put | | 143604.00000 | 152021 | 11.16 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.00 | Call | | 4471.00000 | 3489 | 11.54 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.00 | Put | | 110967.00000 | 118819 | 11.54 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.25 | Call | | 10437.00000 | 8540 | 12.07 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 7.25 | Put | | 82750.00000 | 89686 | 12.07 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 8.00 | Call | | 51457.00000 | 46075 | 13.75 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 8.00 | Put | | 28587.00000 | 32039 | 13.75 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 8.25 | Call | | 71569.00000 | 65248 | 14.32 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 8.25 | Put | | 19255.00000 | 21767 | 14.32 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 8.50 | Call | | 93539.00000 | 86484 | 14.89 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 8.50 | Put | | 12839.00000 | 14618 | 14.89 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 8.75 | Call | | 115683.00000 | 108020 | 14.89 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 8.75 | Put | | 7613.00000 | 8784 | 14.89 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 9.00 | Call | | 138773.00000 | 130667 | 14.89 | 0.00 | 0.00 |
| R186 On 02/02/2006 Bond Future | 9.00 | Put | | 4304.00000 | 5033 | 14.89 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | | | 7.89700 | 7.82400 | | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.75 | Call | | 42112.00000 | 37812 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.75 | Put | | 51216.00000 | 55801 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.00 | Call | | 57394.00000 | 52170 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.00 | Put | | 36135.00000 | 39795 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.50 | Call | | 4118.00000 | 3411 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.50 | Put | | 183209.00000 | 191387 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.75 | Call | | 7391.00000 | 6238 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.75 | Put | | 149879.00000 | 157610 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.00 | Call | | 12433.00000 | 10677 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.00 | Put | | 119678.00000 | 126807 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.25 | Call | | 19697.00000 | 17190 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.25 | Put | | 93001.00000 | 99379 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.50 | Call | | 29532.00000 | 26160 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.50 | Put | | 70140.00000 | 75652 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.25 | Call | | 75125.00000 | 69039 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.25 | Put | | 24595.00000 | 27393 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.50 | Call | | 94886.00000 | 88049 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.50 | Put | | 16131.00000 | 18178 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.75 | Call | | 116166.00000 | 108712 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.75 | Put | | 10187.00000 | 11618 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 9.00 | Call | | 138435.00000 | 130507 | 11.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 9.00 | Put | | 6192.00000 | 7149 | 11.86 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | | | 7.90700 | 7.83300 | | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Call | | 51195.00000 | 46808 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Put | | 61334.00000 | 65884 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Call | | 66052.00000 | 60898 | 12.16 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 03/08/2006 Bond Future | 8.00 | Put | | 46019.00000 | 49802 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Call | | 13156.00000 | 11549 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Put | | 155738.00000 | 163068 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Call | | 19557.00000 | 17363 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Put | | 127161.00000 | 133904 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Call | | 27939.00000 | 25067 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Put | | 101846.00000 | 107911 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Call | | 38467.00000 | 34853 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Put | | 79903.00000 | 85226 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Call | | 82851.00000 | 76971 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Put | | 33723.00000 | 36780 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Call | | 101316.00000 | 94777 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Put | | 24124.00000 | 26523 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Call | | 121106.00000 | 113997 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Put | | 16839.00000 | 18667 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Call | | 141863.00000 | 134278 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Put | | 11468.00000 | 12819 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Call | | 163235.00000 | 155269 | 12.16 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Put | | 7619.00000 | 8590 | 12.16 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | | | 7.70700 | 7.61000 | | 2.35 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Call | | 1613.00000 | 932 | 2.51 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.50 | Put | | 3982.00000 | 5384 | 2.51 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.75 | Call | | 4537.00000 | 3199 | 2.66 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.75 | Put | | 1532.00000 | 2277 | 2.66 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 6.25 | Call | | 0.00000 | 0 | 1.81 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 6.25 | Put | | 29776.00000 | 31860 | 1.81 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 6.50 | Call | | 0.00000 | 0 | 1.94 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 6.50 | Put | | 24222.00000 | 26306 | 1.94 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 6.75 | Call | | 0.00000 | 0 | 2.07 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 6.75 | Put | | 18705.00000 | 20788 | 2.07 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.00 | Call | | 23.00000 | 6 | 2.20 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.00 | Put | | 13246.00000 | 15313 | 2.20 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.25 | Call | | 308.00000 | 130 | 2.35 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 7.25 | Put | | 8087.00000 | 9992 | 2.35 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 8.00 | Call | | 8818.00000 | 7023 | 2.82 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 8.00 | Put | | 474.00000 | 762 | 2.82 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 8.25 | Call | | 13769.00000 | 11771 | 2.97 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 8.25 | Put | | 121.00000 | 207 | 2.97 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 8.50 | Call | | 18936.00000 | 16868 | 2.97 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 8.50 | Put | | 18.00000 | 33 | 2.97 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 8.75 | Call | | 24155.00000 | 22073 | 2.97 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 8.75 | Put | | 2.00000 | 4 | 2.97 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 9.00 | Call | | 29354.00000 | 27271 | 2.97 | 0.00 | 0.00 |
| R194 On 03/11/2005 Bond Future | 9.00 | Put | | 0.00000 | 0 | 2.97 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 02/02/2006 Bond Future | | | 7.79200 | 7.68100 | | 2.25 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.75 | Call | | 6838.00000 | 5724 | 2.55 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.75 | Put | | 5511.00000 | 6530 | 2.55 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.25 | Call | | 2268.00000 | 1721 | 2.25 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.25 | Put | | 10605.00000 | 12191 | 2.25 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 6.25 | Call | | 7.00000 | 3 | 1.62 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 6.25 | Put | | 28023.00000 | 30152 | 1.62 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 6.50 | Call | | 64.00000 | 35 | 1.77 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 6.50 | Put | | 23116.00000 | 25220 | 1.77 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 6.75 | Call | | 308.00000 | 194 | 1.92 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 6.75 | Put | | 18426.00000 | 20444 | 1.92 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.00 | Call | | 956.00000 | 669 | 2.07 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.00 | Put | | 14169.00000 | 16014 | 2.07 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.50 | Call | | 4224.00000 | 3390 | 2.40 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 7.50 | Put | | 7714.00000 | 9014 | 2.40 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 8.00 | Call | | 10009.00000 | 8649 | 2.70 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 8.00 | Put | | 3894.00000 | 4667 | 2.70 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 8.25 | Call | | 13613.00000 | 12053 | 2.85 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 8.25 | Put | | 2738.00000 | 3311 | 2.85 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 8.50 | Call | | 17289.00000 | 15552 | 2.85 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 8.50 | Put | | 1683.00000 | 2079 | 2.85 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 8.75 | Call | | 21290.00000 | 19413 | 2.85 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 8.75 | Put | | 981.00000 | 1237 | 2.85 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 9.00 | Call | | 25524.00000 | 23548 | 2.85 | 0.00 | 0.00 |
| R194 On 02/02/2006 Bond Future | 9.00 | Put | | 540.00000 | 697 | 2.85 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | | | 7.85000 | 7.72600 | | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.75 | Call | | 7499.00000 | 6449 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.75 | Put | | 7091.00000 | 8150 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.25 | Call | | 708.00000 | 541 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.25 | Put | | 26258.00000 | 28201 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.50 | Call | | 1156.00000 | 903 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.50 | Put | | 22321.00000 | 24177 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.75 | Call | | 1812.00000 | 1446 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.75 | Put | | 18614.00000 | 20358 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.00 | Call | | 2729.00000 | 2222 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.00 | Put | | 15193.00000 | 16796 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.25 | Call | | 3958.00000 | 3286 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.25 | Put | | 12108.00000 | 13546 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.50 | Call | | 5540.00000 | 4684 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.50 | Put | | 9399.00000 | 10653 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.00 | Call | | 9841.00000 | 8596 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.00 | Put | | 5187.00000 | 6052 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.25 | Call | | 12548.00000 | 11119 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.25 | Put | | 3673.00000 | 4354 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.50 | Call | | 15586.00000 | 13992 | 2.32 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 04/05/2006 Bond Future | 8.50 | Put | | 2512.00000 | 3027 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.75 | Call | | 18907.00000 | 17172 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.75 | Put | | 1657.00000 | 2032 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 9.00 | Call | | 22456.00000 | 20608 | 2.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 9.00 | Put | | 1052.00000 | 1314 | 2.32 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | | | 7.89300 | 7.75800 | | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Call | | 7760.00000 | 6788 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Put | | 7879.00000 | 8900 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Call | | 2533.00000 | 2104 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Put | | 17583.00000 | 19147 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Call | | 3471.00000 | 2924 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Put | | 14761.00000 | 16206 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Call | | 4643.00000 | 3963 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Put | | 12191.00000 | 13504 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Call | | 6069.00000 | 5246 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Put | | 9893.00000 | 11063 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Call | | 9720.00000 | 8599 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Put | | 6151.00000 | 7023 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Call | | 11941.00000 | 10675 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Put | | 4702.00000 | 5429 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Call | | 14407.00000 | 13006 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Put | | 3517.00000 | 4108 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Call | | 17095.00000 | 15571 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Put | | 2570.00000 | 3039 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Call | | 19976.00000 | 18345 | 2.03 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Put | | 1835.00000 | 2197 | 2.03 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | | | 8.17100 | 8.09100 | | 7.95 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Call | | 5746.00000 | 3778 | 7.95 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.00 | Put | | 11716.00000 | 14960 | 7.95 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.25 | Call | | 14875.00000 | 11339 | 8.36 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.25 | Put | | 4550.00000 | 6225 | 8.36 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 6.75 | Call | | 0.00000 | 0 | 6.63 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 6.75 | Put | | 92638.00000 | 97850 | 6.63 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 7.00 | Call | | 0.00000 | 0 | 6.63 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 7.00 | Put | | 74586.00000 | 79798 | 6.63 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 7.25 | Call | | 7.00000 | 2 | 6.98 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 7.25 | Put | | 56908.00000 | 62115 | 6.98 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 7.50 | Call | | 159.00000 | 62 | 7.30 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 7.50 | Put | | 39735.00000 | 44850 | 7.30 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 7.75 | Call | | 1368.00000 | 724 | 7.63 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 7.75 | Put | | 23969.00000 | 28537 | 7.63 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.50 | Call | | 27714.00000 | 23138 | 8.77 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.50 | Put | | 1420.00000 | 2056 | 8.77 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 8.75 | Call | | 42311.00000 | 37285 | 9.18 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 03/11/2005 Bond Future | 8.75 | Put | | 370.00000 | 556 | 9.18 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 9.00 | Call | | 57359.00000 | 52192 | 9.59 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 9.00 | Put | | 84.00000 | 128 | 9.59 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 9.25 | Call | | 72314.00000 | 67108 | 9.59 | 0.00 | 0.00 |
| R201 On 03/11/2005 Bond Future | 9.25 | Put | | 11.00000 | 17 | 9.59 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | | | 8.21200 | 8.12800 | | 8.50 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 8.25 | Call | | 24847.00000 | 21819 | 8.93 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 8.25 | Put | | 17088.00000 | 19411 | 8.93 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 8.00 | Call | | 16048.00000 | 13702 | 8.50 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 8.00 | Put | | 24270.00000 | 27275 | 8.50 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.75 | Call | | 9414.00000 | 7771 | 8.16 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.75 | Put | | 33938.00000 | 37645 | 8.16 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 6.50 | Call | | 81.00000 | 51 | 7.15 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 6.50 | Put | | 111200.00000 | 116521 | 7.15 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 6.75 | Call | | 256.00000 | 171 | 7.15 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 6.75 | Put | | 93353.00000 | 98618 | 7.15 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.00 | Call | | 710.00000 | 499 | 7.15 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.00 | Put | | 76145.00000 | 81284 | 7.15 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.25 | Call | | 2079.00000 | 1561 | 7.49 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.25 | Put | | 60202.00000 | 65034 | 7.49 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.50 | Call | | 4837.00000 | 3828 | 7.83 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 7.50 | Put | | 45992.00000 | 50334 | 7.83 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 8.50 | Call | | 35278.00000 | 31661 | 9.36 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 8.50 | Put | | 11852.00000 | 13586 | 9.36 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 8.75 | Call | | 46929.00000 | 42839 | 9.79 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 8.75 | Put | | 8144.00000 | 9405 | 9.79 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 9.00 | Call | | 59414.00000 | 54964 | 10.22 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 9.00 | Put | | 5571.00000 | 6471 | 10.22 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 9.25 | Call | | 71924.00000 | 67164 | 10.22 | 0.00 | 0.00 |
| R201 On 02/02/2006 Bond Future | 9.25 | Put | | 3318.00000 | 3908 | 10.22 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | | | 8.24800 | 8.16100 | | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.25 | Call | | 25233.00000 | 22305 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.25 | Put | | 19693.00000 | 22181 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.50 | Call | | 7650.00000 | 6402 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.50 | Put | | 50017.00000 | 54184 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.75 | Call | | 11988.00000 | 10232 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.75 | Put | | 38073.00000 | 41733 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.00 | Call | | 17819.00000 | 15490 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.00 | Put | | 27938.00000 | 31025 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.50 | Call | | 34189.00000 | 30681 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.50 | Put | | 13291.00000 | 15199 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.75 | Call | | 44526.00000 | 40497 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.75 | Put | | 8565.00000 | 9953 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.00 | Call | | 55992.00000 | 51531 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.00 | Put | | 5257.00000 | 6212 | 7.03 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 04/05/2006 Bond Future | 9.25 | Call | | 68295.00000 | 63500 | 7.03 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.25 | Put | | 3067.00000 | 3688 | 7.03 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | | | 8.27700 | 8.19000 | | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Call | | 28408.00000 | 25618 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Put | | 24755.00000 | 27257 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Call | | 10823.00000 | 9411 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Put | | 54054.00000 | 57934 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Call | | 15455.00000 | 13615 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Put | | 42760.00000 | 46211 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Call | | 21302.00000 | 18995 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Put | | 32981.00000 | 35965 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Call | | 36747.00000 | 33484 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Put | | 18050.00000 | 20078 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Call | | 46224.00000 | 42520 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Put | | 12764.00000 | 14352 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Call | | 56688.00000 | 52595 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Put | | 8742.00000 | 9940 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Call | | 67954.00000 | 63533 | 7.10 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Put | | 5791.00000 | 6662 | 7.10 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | | | 8.14900 | 8.06900 | | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Call | | 6235.00000 | 3915 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.00 | Put | | 11505.00000 | 15249 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.25 | Call | | 17042.00000 | 12653 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.25 | Put | | 3391.00000 | 5066 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 7.00 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 7.00 | Put | | 85934.00000 | 91998 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 7.25 | Call | | 11.00000 | 3 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 7.25 | Put | | 65002.00000 | 71058 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 7.50 | Call | | 174.00000 | 65 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 7.50 | Put | | 44751.00000 | 50706 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 7.75 | Call | | 1404.00000 | 700 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 7.75 | Put | | 26078.00000 | 31439 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.50 | Call | | 32702.00000 | 27058 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.50 | Put | | 602.00000 | 1021 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.75 | Call | | 50153.00000 | 44144 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 8.75 | Put | | 60.00000 | 115 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 9.00 | Call | | 67644.00000 | 61584 | 8.55 | 0.00 | 0.00 |
| R203 On 03/11/2005 Bond Future | 9.00 | Put | | 3.00000 | 7 | 8.55 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | | | 8.18500 | 8.10200 | | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.00 | Call | | 16134.00000 | 13433 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.00 | Put | | 23809.00000 | 27296 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.25 | Call | | 25548.00000 | 21914 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.25 | Put | | 14549.00000 | 17103 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 7.00 | Call | | 940.00000 | 668 | 8.49 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 02/02/2006 Bond Future | 7.00 | Put | | 88141.00000 | 94057 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 7.25 | Call | | 2269.00000 | 1687 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 7.25 | Put | | 68836.00000 | 74442 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 7.50 | Call | | 4858.00000 | 3765 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 7.50 | Put | | 51303.00000 | 56398 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 7.75 | Call | | 9311.00000 | 7494 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 7.75 | Put | | 36129.00000 | 40500 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.50 | Call | | 37395.00000 | 32908 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.50 | Put | | 8180.00000 | 9881 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.75 | Call | | 51192.00000 | 46026 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 8.75 | Put | | 4204.00000 | 5226 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 9.00 | Call | | 66294.00000 | 60657 | 8.49 | 0.00 | 0.00 |
| R203 On 02/02/2006 Bond Future | 9.00 | Put | | 1965.00000 | 2517 | 8.49 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | | | 8.21200 | 8.12700 | | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.25 | Call | | 31094.00000 | 27609 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.25 | Put | | 22085.00000 | 24837 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.00 | Call | | 22140.00000 | 19344 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.00 | Put | | 31557.00000 | 34999 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.00 | Call | | 3354.00000 | 2707 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.00 | Put | | 91161.00000 | 96751 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.25 | Call | | 5870.00000 | 4842 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.25 | Put | | 73351.00000 | 78561 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.50 | Call | | 9662.00000 | 8136 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.50 | Put | | 57311.00000 | 62023 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.75 | Call | | 15018.00000 | 12892 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.75 | Put | | 43317.00000 | 47429 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 9.00 | Call | | 67466.00000 | 62262 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 9.00 | Put | | 5788.00000 | 6821 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.50 | Call | | 41797.00000 | 37653 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.50 | Put | | 14804.00000 | 16898 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.75 | Call | | 54026.00000 | 49300 | 8.69 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.75 | Put | | 9480.00000 | 10992 | 8.69 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | | | 8.23300 | 8.14700 | | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Call | | 35397.00000 | 32007 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Put | | 27962.00000 | 30785 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Call | | 6083.00000 | 5163 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Put | | 94056.00000 | 99349 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Call | | 9341.00000 | 8042 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Put | | 77300.00000 | 82214 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Call | | 13770.00000 | 12017 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Put | | 62194.00000 | 66654 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Call | | 26735.00000 | 23911 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Put | | 37474.00000 | 40863 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Call | | 19534.00000 | 17265 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Put | | 48888.00000 | 52833 | 8.49 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 03/08/2006 Bond Future | 8.50 | Call | | 45458.00000 | 41521 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Put | | 20279.00000 | 22554 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Call | | 56781.00000 | 52339 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Put | | 14274.00000 | 16046 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Call | | 69167.00000 | 64285 | 8.49 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Put | | 9742.00000 | 11072 | 8.49 | 0.00 | 0.00 |
| R204 On 03/11/2005 Bond Future | | | 8.13800 | 8.06300 | | 9.09 | 0.00 | 0.00 |
| R204 On 03/11/2005 Bond Future | 8.25 | Call | | 18299.00000 | 13924 | 9.09 | 0.00 | 0.00 |
| R204 On 03/11/2005 Bond Future | 8.25 | Put | | 3529.00000 | 5115 | 9.09 | 0.00 | 0.00 |
| R204 On 02/02/2006 Bond Future | | | 8.16900 | 8.09200 | | 9.37 | 0.00 | 0.00 |
| R204 On 02/02/2006 Bond Future | 8.00 | Call | | 17510.00000 | 14811 | 9.37 | 0.00 | 0.00 |
| R204 On 02/02/2006 Bond Future | 8.00 | Put | | 24784.00000 | 28118 | 9.37 | 0.00 | 0.00 |
| R204 On 04/05/2006 Bond Future | | | 8.19500 | 8.11600 | | 9.24 | 0.00 | 0.00 |
| R204 On 04/05/2006 Bond Future | 8.00 | Call | | 23959.00000 | 21170 | 9.24 | 0.00 | 0.00 |
| R204 On 04/05/2006 Bond Future | 8.00 | Put | | 33016.00000 | 36332 | 9.24 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | | | 8.21600 | 8.13600 | | 9.40 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Call | | 28905.00000 | 26084 | 9.40 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Put | | 39389.00000 | 42667 | 9.40 | 0.00 | 0.00 |
| R207 On 03/11/2005 Bond Future | | | 8.11700 | 8.04600 | | 9.85 | 0.00 | 0.00 |
| R207 On 03/11/2005 Bond Future | 8.00 | Call | | 7515.00000 | 5096 | 9.85 | 0.00 | 0.00 |
| R207 On 03/11/2005 Bond Future | 8.00 | Put | | 11198.00000 | 14423 | 9.85 | 0.00 | 0.00 |
| R207 On 02/02/2006 Bond Future | | | 8.14400 | 8.07100 | | 10.15 | 0.00 | 0.00 |
| R207 On 02/02/2006 Bond Future | 8.00 | Call | | 18475.00000 | 15817 | 10.15 | 0.00 | 0.00 |
| R207 On 02/02/2006 Bond Future | 8.00 | Put | | 24099.00000 | 27175 | 10.15 | 0.00 | 0.00 |
| R207 On 04/05/2006 Bond Future | | | 8.16900 | 8.09400 | | 10.01 | 0.00 | 0.00 |
| R207 On 04/05/2006 Bond Future | 8.00 | Call | | 25043.00000 | 22309 | 10.01 | 0.00 | 0.00 |
| R207 On 04/05/2006 Bond Future | 8.00 | Put | | 32410.00000 | 35498 | 10.01 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | | | 8.18900 | 8.11400 | | 10.20 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Call | | 30097.00000 | 27370 | 10.20 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Put | | 38934.00000 | 41961 | 10.20 | 0.00 | 0.00 |

| | | | | | | | | |
|-------------------------------|--|--|--|--|--|--|--------------|-----------------|
| Total for Derivatives: | | | | | | | 15.00 | 1,916.00 |
|-------------------------------|--|--|--|--|--|--|--------------|-----------------|

| | | | | | | | | |
|---------------------|--|--|--|--|--|--|--------------|-----------------|
| Grand Total: | | | | | | | 15.00 | 1,916.00 |
|---------------------|--|--|--|--|--|--|--------------|-----------------|