



Daily MTM Report

Daily summary for 22/09/2006

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>j-Bonds</u> | | | | | | | | |
| R153 On 31/08/2010 Bond | | | 8.65000 | 8.61000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.68000 | 8.66000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.45500 | 8.44000 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 8.80000 | 8.76000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.68000 | 8.66000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.62000 | 8.60000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.59000 | 8.57000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.56400 | 8.54500 | | | 0.00 | 0.00 |
| Total for j-Bonds: | | | | | | | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>Derivatives</u> | | | | | | | | |
| GOVI On 02/11/2006 jGovi | | | 236.28300 | 236.59400 | | 4.10 | 15.00 | 901.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | 66194.00000 | 63133 | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Put | | 254.00000 | 303 | 4.10 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | | | 241.40500 | 241.64500 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 116805.00000 | 114438 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 355.00000 | 388 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | | | 246.76600 | 246.93100 | | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Call | | 120918.00000 | 119335 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Put | | 1608.00000 | 1675 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | | | 252.21000 | 252.35000 | | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | 122293.00000 | 120995 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Put | | 3793.00000 | 3895 | 3.89 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.21800 | 9.19500 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 9.08600 | 9.07600 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.82200 | 8.79800 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 9.11200 | 9.06900 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 9.04900 | 9.03900 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 9.03000 | 9.01800 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.94200 | 8.92800 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.93000 | 8.91300 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 8.30400 | 8.30400 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 8.71400 | 8.67400 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 4085.00000 | 4182 | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 0.00000 | 0 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 9.11800 | 9.06400 | | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 3850.00000 | 3975 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 36.00000 | 31 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 9.30200 | 9.25000 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 4354.00000 | 4471 | 0.37 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 90.00000 | 80 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 9.30300 | 9.24100 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 4421.00000 | 4555 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 178.00000 | 162 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 9.25600 | 9.22500 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 4796.00000 | 4865 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 276.00000 | 265 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 9.23600 | 9.20200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 25529.00000 | 25546 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 21364.00000 | 21303 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | | | 9.15600 | 9.12300 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Call | | 34241.00000 | 34806 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Put | | 125.00000 | 104 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | | | 9.22200 | 9.19700 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Call | | 13895.00000 | 14096 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Put | | 10313.00000 | 10061 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | | | 9.23500 | 9.21700 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Call | | 15331.00000 | 15456 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Put | | 15933.00000 | 15731 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 9.22300 | 9.21300 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | 18200.00000 | 18259 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | 18875.00000 | 18752 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | | | 9.15200 | 9.12900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Call | | 74816.00000 | 75685 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | | | 9.17000 | 9.15000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Call | | 10179.00000 | 10490 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Put | | 14158.00000 | 13672 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | | | 9.16300 | 9.14600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Call | | 13676.00000 | 13948 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Put | | 17813.00000 | 17408 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 9.14200 | 9.12900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 16265.00000 | 16470 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 21080.00000 | 20767 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | | | 8.97300 | 8.96300 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Call | | 111993.00000 | 112574 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | | | 8.97500 | 8.96600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Call | | 10975.00000 | 11205 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Put | | 13198.00000 | 12840 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | | | 8.96100 | 8.95300 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN10 On 03/05/2007 jNote | 9.00 | Call | | 14160.00000 | 14369 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Put | | 17234.00000 | 16918 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | | | 8.93900 | 8.93200 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 16430.00000 | 16610 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 20880.00000 | 20600 | 0.00 | 0.00 | 0.00 |
| JROD On 29/09/2006 jRod | | | 7.49800 | 7.50200 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2006 jRod | | | 7.76400 | 7.77400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2006 jRod | | | 8.03800 | 8.05100 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/12/2006 jRod | | | 7.94200 | 7.94900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2007 jRod | | | 8.24200 | 8.24700 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2007 jRod | | | 8.47500 | 8.47800 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/03/2007 jRod | | | 8.30700 | 8.30700 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2007 jRod | | | 8.53700 | 8.53600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2007 jRod | | | 8.73400 | 8.73200 | | 0.00 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | | | 8.65000 | 8.66100 | | 4.25 | 0.00 | 408.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Call | | 8329.00000 | 8472 | 4.25 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Put | | 5250.00000 | 5012 | 4.25 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Call | | 4810.00000 | 4892 | 4.16 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Put | | 8665.00000 | 8365 | 4.16 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Call | | 14226.00000 | 14450 | 4.39 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Put | | 2556.00000 | 2399 | 4.39 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Call | | 4108.00000 | 4176 | 4.14 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Put | | 9705.00000 | 9391 | 4.14 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Call | | 1612.00000 | 1633 | 4.03 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Put | | 15967.00000 | 15607 | 4.03 | 0.00 | 101.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Call | | 3477.00000 | 3533 | 4.12 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Put | | 10818.00000 | 10493 | 4.12 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Call | | 478.00000 | 479 | 3.93 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Put | | 23677.00000 | 23298 | 3.93 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Call | | 99.00000 | 98 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Put | | 32229.00000 | 31847 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Call | | 18.00000 | 17 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Put | | 41165.00000 | 40783 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Call | | 2.00000 | 2 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Put | | 50255.00000 | 49874 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Put | | 59448.00000 | 59067 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Put | | 68733.00000 | 68351 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Put | | 78109.00000 | 77727 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Call | | 21310.00000 | 21601 | 4.54 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 02/11/2006 Bond Future | 9.25 | Put | | 1131.00000 | 1041 | 4.54 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 8.66400 | 8.62400 | | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Call | | 10472.00000 | 9826 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Put | | 12886.00000 | 13542 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 14019.00000 | 13257 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 9924.00000 | 10464 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 19226.00000 | 18334 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 7060.00000 | 7470 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 9672.00000 | 9056 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 13721.00000 | 14407 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Call | | 8903.00000 | 8316 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Put | | 14590.00000 | 15306 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 6190.00000 | 5725 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 18459.00000 | 19296 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 3643.00000 | 3321 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 24207.00000 | 25187 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 1930.00000 | 1729 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 30866.00000 | 31967 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 1019.00000 | 899 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 38403.00000 | 39586 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 499.00000 | 433 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 46411.00000 | 47647 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 226.00000 | 193 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 54744.00000 | 56013 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Call | | 36.00000 | 30 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 72007.00000 | 73303 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 94.00000 | 79 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 63298.00000 | 64585 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 25144.00000 | 24145 | 4.43 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 4980.00000 | 5284 | 4.43 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | | | 8.62900 | 8.59800 | | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Call | | 13466.00000 | 12989 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Put | | 16463.00000 | 16931 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Call | | 16483.00000 | 15944 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Put | | 13374.00000 | 13781 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Call | | 17296.00000 | 16742 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Put | | 12668.00000 | 13059 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Call | | 18132.00000 | 17562 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Put | | 11987.00000 | 12363 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Call | | 21702.00000 | 21075 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Put | | 9515.00000 | 9833 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | 8.59100 | 8.56200 | | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 17198.00000 | 16767 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 18962.00000 | 19355 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 20047.00000 | 19575 | 4.15 | 0.00 | 0.00 |

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| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 16134.00000 | 16485 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 20801.00000 | 20318 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 15473.00000 | 15815 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 21570.00000 | 21078 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 14832.00000 | 15164 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 24811.00000 | 24279 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 12450.00000 | 12742 | 4.15 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | | | 8.68000 | 8.66800 | | 7.90 | 5.00 | 27.00 |
| R157 On 02/11/2006 Bond Future | 8.65 | Call | | 13253.00000 | 12664 | 7.81 | 0.00 | 20.00 |
| R157 On 02/11/2006 Bond Future | 8.65 | Put | | 14561.00000 | 14843 | 7.81 | 0.00 | 20.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Call | | 17183.00000 | 16523 | 7.90 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Put | | 11246.00000 | 11457 | 7.90 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Call | | 29340.00000 | 28550 | 8.18 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Put | | 5529.00000 | 5609 | 8.18 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Call | | 9900.00000 | 9391 | 7.72 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Put | | 18509.00000 | 18871 | 7.72 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Call | | 195.00000 | 166 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Put | | 69253.00000 | 70095 | 7.10 | 0.00 | 171.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Call | | 8445.00000 | 7978 | 7.68 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Put | | 20725.00000 | 21129 | 7.68 | 0.00 | 100.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Call | | 11503.00000 | 10953 | 7.77 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Put | | 16454.00000 | 16776 | 7.77 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Call | | 3286.00000 | 3027 | 7.47 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Put | | 34132.00000 | 34744 | 7.47 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Call | | 962.00000 | 856 | 7.29 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Put | | 50732.00000 | 51497 | 7.29 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Call | | 33.00000 | 27 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Put | | 88753.00000 | 89618 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Call | | 4.00000 | 3 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Put | | 108767.00000 | 109637 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Put | | 150027.00000 | 150898 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Put | | 129196.00000 | 130067 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Call | | 43817.00000 | 42964 | 8.45 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Put | | 2466.00000 | 2484 | 8.45 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Call | | 59534.00000 | 58660 | 8.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Put | | 970.00000 | 967 | 8.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Call | | 75802.00000 | 74925 | 8.83 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Put | | 347.00000 | 342 | 8.83 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Call | | 7139.00000 | 6715 | 7.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Put | | 23104.00000 | 23551 | 7.64 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 8.68900 | 8.67100 | | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Call | | 25006.00000 | 24275 | 7.96 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 01/02/2007 Bond Future | 8.65 | Put | | 26497.00000 | 27042 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | | 5829.00000 | 5540 | 7.36 | 0.00 | 250.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Put | | 62126.00000 | 63114 | 7.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | | 16683.00000 | 16103 | 7.75 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Put | | 36104.00000 | 36800 | 7.75 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Call | | 23190.00000 | 22489 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Put | | 28240.00000 | 28815 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Call | | 68151.00000 | 67045 | 8.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | | 7775.00000 | 7946 | 8.96 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 28850.00000 | 28063 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 23262.00000 | 23751 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 39786.00000 | 38873 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 16728.00000 | 17091 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Call | | 21447.00000 | 20776 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Put | | 30070.00000 | 30675 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 19779.00000 | 19138 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 31988.00000 | 32623 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 12617.00000 | 12129 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 42957.00000 | 43745 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 7434.00000 | 7091 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 56245.00000 | 57179 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 3907.00000 | 3692 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 71539.00000 | 72599 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 2045.00000 | 1916 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 88853.00000 | 89999 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 991.00000 | 919 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 107337.00000 | 108542 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 442.00000 | 406 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 126700.00000 | 127939 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 52074.00000 | 51059 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 11865.00000 | 12127 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 65398.00000 | 64305 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 8353.00000 | 8536 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Call | | 79399.00000 | 78249 | 9.18 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 5825.00000 | 5950 | 9.18 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | | | 8.67400 | 8.66100 | | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Call | | 34111.00000 | 33567 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Put | | 31411.00000 | 31767 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Call | | 35868.00000 | 35308 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Put | | 29717.00000 | 30058 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Call | | 37675.00000 | 37101 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Put | | 28086.00000 | 28413 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Call | | 45405.00000 | 44775 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Put | | 22187.00000 | 22458 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Call | | 27608.00000 | 27125 | 8.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|-------------|--------------|---------------|
| R157 On 03/05/2007 Bond Future | 8.50 | Put | | 38837.00000 | 39254 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 8.65800 | 8.64700 | | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 41482.00000 | 41026 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 37900.00000 | 38188 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Call | | 43186.00000 | 42721 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 36237.00000 | 36516 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 30073.00000 | 29608 | 36854780.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 19768.00000 | 20048 | 36854780.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 35064.00000 | 34648 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 45070.00000 | 45399 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 52291.00000 | 51777 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 28682.00000 | 28914 | 8.05 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | | | 8.45800 | 8.44100 | | 12.30 | 0.00 | 59.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Call | | 23952.00000 | 22672 | 12.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Put | | 17457.00000 | 18054 | 12.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Call | | 41678.00000 | 40082 | 12.62 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Put | | 8259.00000 | 8540 | 12.62 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Call | | 13156.00000 | 12221 | 11.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Put | | 28900.00000 | 29843 | 11.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Call | | 11028.00000 | 10187 | 11.80 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Put | | 32433.00000 | 33468 | 11.80 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Call | | 9194.00000 | 8443 | 11.74 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Put | | 36299.00000 | 37425 | 11.74 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Call | | 3944.00000 | 3523 | 11.51 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Put | | 54266.00000 | 55721 | 11.51 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Call | | 1011.00000 | 863 | 11.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Put | | 81311.00000 | 83040 | 11.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Call | | 173.00000 | 139 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Put | | 111558.00000 | 113401 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Call | | 23.00000 | 17 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Put | | 143651.00000 | 145522 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Call | | 2.00000 | 1 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Put | | 177080.00000 | 178956 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Put | | 211789.00000 | 213666 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Call | | 62941.00000 | 61169 | 12.99 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Put | | 3532.00000 | 3637 | 12.99 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Put | | 247816.00000 | 249693 | 11.01 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 8.44900 | 8.43500 | | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 41738.00000 | 40761 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 34621.00000 | 35183 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Call | | 30094.00000 | 29268 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Put | | 45085.00000 | 45797 | 12.65 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 57938.00000 | 56802 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 24051.00000 | 24454 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 27470.00000 | 26685 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 48086.00000 | 48839 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Call | | 25100.00000 | 24354 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Put | | 51381.00000 | 52174 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 16848.00000 | 16264 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 66199.00000 | 67154 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 9324.00000 | 8932 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 88457.00000 | 89603 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 4511.00000 | 4281 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 114516.00000 | 115824 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 2136.00000 | 2008 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 144152.00000 | 145562 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 912.00000 | 849 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 176127.00000 | 177602 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 349.00000 | 321 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 210003.00000 | 211514 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 118.00000 | 108 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 245507.00000 | 247035 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 76283.00000 | 75022 | 13.87 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 16547.00000 | 16825 | 13.87 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | | | 8.43400 | 8.42400 | | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Call | | 52007.00000 | 51316 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Put | | 49165.00000 | 49569 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Call | | 57483.00000 | 56757 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Put | | 43809.00000 | 44177 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Call | | 69287.00000 | 68493 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Put | | 34397.00000 | 34697 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Call | | 54708.00000 | 54000 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Put | | 46431.00000 | 46817 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Call | | 41961.00000 | 41347 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Put | | 61246.00000 | 61726 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 8.42000 | 8.41100 | | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 60814.00000 | 60197 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 56574.00000 | 56938 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 63485.00000 | 62854 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 53844.00000 | 54193 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 66217.00000 | 65572 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 51211.00000 | 51547 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Call | | 77722.00000 | 77025 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 41626.00000 | 41909 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 50751.00000 | 50192 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 68498.00000 | 68920 | 13.10 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 02/11/2006 Bond Future | | | 8.86500 | 8.80500 | | 1.75 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Call | | 1345.00000 | 1087 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Put | | 3870.00000 | 4349 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Call | | 947.00000 | 746 | 1.69 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Put | | 4707.00000 | 5242 | 1.69 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Call | | 1134.00000 | 905 | 1.70 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Put | | 4276.00000 | 4784 | 1.70 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Call | | 324.00000 | 236 | 1.63 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Put | | 7180.00000 | 7829 | 1.63 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Call | | 78.00000 | 52 | 1.57 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Put | | 10044.00000 | 10754 | 1.57 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Call | | 12.00000 | 7 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Put | | 13100.00000 | 13832 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Call | | 2.00000 | 1 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Put | | 16226.00000 | 16963 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Put | | 19375.00000 | 20112 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Put | | 22538.00000 | 23275 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Put | | 25715.00000 | 26452 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Put | | 35329.00000 | 36067 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Put | | 32111.00000 | 32848 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Put | | 28906.00000 | 29643 | 1.51 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 8.89500 | 8.85600 | | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 3559.00000 | 3367 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 4621.00000 | 4819 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Call | | 3309.00000 | 3125 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Put | | 4873.00000 | 5080 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Call | | 3070.00000 | 2894 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Put | | 5136.00000 | 5350 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 2413.00000 | 2261 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 5987.00000 | 6226 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 1523.00000 | 1411 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 7619.00000 | 7897 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 881.00000 | 805 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 9507.00000 | 9822 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 458.00000 | 411 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 11624.00000 | 11968 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Call | | 247.00000 | 219 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 13963.00000 | 14325 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 125.00000 | 109 | 1.40 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 16400.00000 | 16775 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 59.00000 | 51 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 18903.00000 | 19285 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 26.00000 | 22 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 21448.00000 | 21835 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Call | | 1.00000 | 1 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Put | | 29217.00000 | 29607 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 4.00000 | 3 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 26612.00000 | 27002 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 11.00000 | 9 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 24021.00000 | 24410 | 1.40 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | | | 8.84800 | 8.84000 | | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Call | | 4797.00000 | 4756 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Put | | 5496.00000 | 5517 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Call | | 5573.00000 | 5529 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Put | | 4720.00000 | 4738 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Call | | 5778.00000 | 5733 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Put | | 4538.00000 | 4555 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Call | | 5988.00000 | 5943 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Put | | 4361.00000 | 4377 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Call | | 6872.00000 | 6824 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Put | | 3698.00000 | 3712 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | | | 8.76900 | 8.78000 | | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Call | | 6145.00000 | 6165 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Put | | 6308.00000 | 6269 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Call | | 6697.00000 | 6718 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Put | | 5772.00000 | 5733 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Call | | 6839.00000 | 6861 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Put | | 5642.00000 | 5604 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Call | | 6983.00000 | 7006 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Put | | 5515.00000 | 5477 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Call | | 7579.00000 | 7603 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Put | | 5025.00000 | 4989 | 1.60 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | | | 8.69000 | 8.66600 | | 7.95 | 0.00 | 26.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Call | | 10609.00000 | 9810 | 7.87 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Put | | 11532.00000 | 12116 | 7.87 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.60 | Call | | 9224.00000 | 8485 | 7.84 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.60 | Put | | 13038.00000 | 13682 | 7.84 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Call | | 13720.00000 | 12807 | 7.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Put | | 8892.00000 | 9362 | 7.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Call | | 23399.00000 | 22259 | 8.24 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Put | | 4380.00000 | 4622 | 8.24 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.55 | Call | | 7955.00000 | 7277 | 7.80 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.55 | Put | | 14671.00000 | 15375 | 7.80 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 02/11/2006 Bond Future | 8.50 | Call | | 6802.00000 | 6186 | 7.76 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Put | | 16431.00000 | 17197 | 7.76 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Call | | 2701.00000 | 2371 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Put | | 27055.00000 | 28107 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Call | | 824.00000 | 691 | 7.43 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Put | | 40177.00000 | 41426 | 7.43 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Call | | 183.00000 | 145 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Put | | 54816.00000 | 56160 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Call | | 33.00000 | 25 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Put | | 70234.00000 | 71607 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Call | | 5.00000 | 3 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Put | | 86064.00000 | 87445 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Put | | 102218.00000 | 103600 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Put | | 118681.00000 | 120063 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Call | | 34913.00000 | 33637 | 8.52 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Put | | 1961.00000 | 2067 | 8.52 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 8.68400 | 8.66500 | | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Call | | 19442.00000 | 18833 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Put | | 20288.00000 | 20750 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Call | | 18003.00000 | 17420 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Put | | 21678.00000 | 22165 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 22492.00000 | 21835 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 17713.00000 | 18126 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 31268.00000 | 30502 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 12598.00000 | 12903 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Call | | 16625.00000 | 16067 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Put | | 23139.00000 | 23651 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 15308.00000 | 14776 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 24671.00000 | 25209 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 9704.00000 | 9302 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 33465.00000 | 34134 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 5615.00000 | 5337 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 44036.00000 | 44829 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 2928.00000 | 2755 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 56278.00000 | 57176 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 1507.00000 | 1404 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 70057.00000 | 71026 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 716.00000 | 660 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 84745.00000 | 85760 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 312.00000 | 285 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Put | | 100105.00000 | 101148 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 125.00000 | 113 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 115970.00000 | 117029 | 7.41 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 41145.00000 | 40292 | 8.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 8831.00000 | 9049 | 8.80 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | | | 8.67100 | 8.65700 | | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Call | | 27770.00000 | 27306 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Put | | 25402.00000 | 25709 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Call | | 29169.00000 | 28692 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Put | | 24056.00000 | 24351 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Call | | 30608.00000 | 30119 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Put | | 22759.00000 | 23042 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Call | | 36754.00000 | 36218 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Put | | 18060.00000 | 18296 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Call | | 22582.00000 | 22169 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Put | | 31290.00000 | 31649 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 8.65800 | 8.64600 | | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 32319.00000 | 31928 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 29414.00000 | 29670 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 27215.00000 | 26860 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 35123.00000 | 35415 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 33677.00000 | 33277 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 28091.00000 | 28338 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 35067.00000 | 34659 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 26811.00000 | 27049 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Call | | 40947.00000 | 40505 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 22095.00000 | 22300 | 8.20 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | | | 8.62800 | 8.60500 | | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Call | | 9370.00000 | 8491 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Put | | 9712.00000 | 10408 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.55 | Call | | 7786.00000 | 6999 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.55 | Put | | 11564.00000 | 12351 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Call | | 15229.00000 | 14094 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Put | | 5362.00000 | 5801 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Call | | 11141.00000 | 10172 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Put | | 8064.00000 | 8670 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Call | | 6390.00000 | 5695 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Put | | 13619.00000 | 14497 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Call | | 1935.00000 | 1638 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Put | | 26665.00000 | 27941 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Call | | 399.00000 | 316 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Put | | 43045.00000 | 44536 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Call | | 53.00000 | 39 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Put | | 61043.00000 | 62603 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Call | | 4.00000 | 3 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Put | | 79777.00000 | 81349 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 02/11/2006 Bond Future | 7.25 | Put | | 99006.00000 | 100580 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Put | | 118701.00000 | 120275 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Put | | 159531.00000 | 161105 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Put | | 138872.00000 | 140446 | 7.14 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 8.62400 | 8.60500 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Call | | 16962.00000 | 16257 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Put | | 17300.00000 | 17877 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Call | | 15361.00000 | 14697 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Put | | 19085.00000 | 19703 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 22349.00000 | 21526 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 12620.00000 | 13079 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Call | | 18661.00000 | 17916 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Put | | 15628.00000 | 16165 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 13859.00000 | 13235 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 20985.00000 | 21644 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 33138.00000 | 32143 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 6936.00000 | 7223 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 7804.00000 | 7378 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 32178.00000 | 33035 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 3945.00000 | 3686 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 45969.00000 | 46992 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 1771.00000 | 1633 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 61858.00000 | 63002 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 699.00000 | 635 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 79273.00000 | 80491 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 241.00000 | 215 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 97737.00000 | 98993 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 4.00000 | 3 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 156992.00000 | 158274 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 18.00000 | 16 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 136709.00000 | 137989 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 72.00000 | 63 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 116936.00000 | 118209 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | | | 8.61000 | 8.59500 | | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Call | | 18829.00000 | 18320 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Put | | 25187.00000 | 25677 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Call | | 25374.00000 | 24768 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Put | | 18410.00000 | 18803 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Call | | 27191.00000 | 26562 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Put | | 16935.00000 | 17304 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Call | | 29079.00000 | 28427 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Put | | 15544.00000 | 15891 | 7.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 03/05/2007 Bond Future | 9.00 | Call | | 37297.00000 | 36560 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Put | | 10796.00000 | 11057 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 8.59500 | 8.58200 | | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 23845.00000 | 23395 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 29253.00000 | 29657 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 30327.00000 | 29810 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 22612.00000 | 22949 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 32090.00000 | 31557 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 21131.00000 | 21451 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 33909.00000 | 33359 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 19719.00000 | 20023 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 41714.00000 | 41104 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 14744.00000 | 14988 | 7.05 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | | | 8.59600 | 8.57300 | | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Call | | 12716.00000 | 11762 | 10.12 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Put | | 14382.00000 | 15089 | 10.12 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Call | | 14583.00000 | 13556 | 10.18 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Put | | 12633.00000 | 13268 | 10.18 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Call | | 21007.00000 | 19785 | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Put | | 8321.00000 | 8761 | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Call | | 16591.00000 | 15495 | 10.23 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Put | | 11044.00000 | 11610 | 10.23 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Call | | 10996.00000 | 10116 | 10.06 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Put | | 16295.00000 | 17076 | 10.06 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Call | | 34092.00000 | 32638 | 10.74 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Put | | 3874.00000 | 4082 | 10.74 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Call | | 4638.00000 | 4130 | 9.81 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Put | | 28390.00000 | 29543 | 9.81 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Call | | 1497.00000 | 1277 | 9.60 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Put | | 44181.00000 | 45622 | 9.60 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Call | | 351.00000 | 284 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Put | | 62463.00000 | 64056 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Call | | 66.00000 | 50 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Put | | 82114.00000 | 83760 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Call | | 9.00000 | 6 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Put | | 102518.00000 | 104176 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Call | | 1.00000 | 1 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Put | | 123510.00000 | 125171 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Put | | 167194.00000 | 168855 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Put | | 145065.00000 | 146727 | 9.42 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 8.58900 | 8.57000 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Call | | 24473.00000 | 23700 | 10.79 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 01/02/2007 Bond Future | 8.55 | Put | | 25904.00000 | 26489 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Call | | 26370.00000 | 25566 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Put | | 24228.00000 | 24781 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 32472.00000 | 31580 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 19716.00000 | 20181 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Call | | 28337.00000 | 27503 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Put | | 22639.00000 | 23162 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 22647.00000 | 21906 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Put | | 27671.00000 | 28287 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 44040.00000 | 43020 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 13945.00000 | 14283 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 14794.00000 | 14218 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 38052.00000 | 38833 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 8861.00000 | 8449 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 50820.00000 | 51765 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 4783.00000 | 4517 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 65924.00000 | 67015 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 2538.00000 | 2375 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 83355.00000 | 84549 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 1242.00000 | 1151 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 102244.00000 | 103510 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 558.00000 | 511 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 122269.00000 | 123580 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 86.00000 | 77 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 164846.00000 | 166195 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 229.00000 | 208 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 143188.00000 | 144523 | 9.93 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | | | 8.57600 | 8.56100 | | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Call | | 32112.00000 | 31511 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Put | | 36439.00000 | 36898 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Call | | 39092.00000 | 38423 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Put | | 29330.00000 | 29720 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Call | | 40959.00000 | 40273 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Put | | 27717.00000 | 28091 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Call | | 42873.00000 | 42171 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Put | | 26169.00000 | 26527 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Call | | 50982.00000 | 50218 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Put | | 20600.00000 | 20895 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 8.56300 | 8.54900 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 38111.00000 | 37554 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 41546.00000 | 41967 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Call | | 44982.00000 | 44371 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Put | | 34499.00000 | 34867 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 46799.00000 | 46175 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Put | | 32879.00000 | 33234 | 11.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 48655.00000 | 48018 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 31314.00000 | 31656 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 56450.00000 | 55764 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 25593.00000 | 25885 | 11.05 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | | | 8.56900 | 8.54700 | | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Call | | 6341.00000 | 5486 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Put | | 6123.00000 | 6866 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Call | | 4679.00000 | 3974 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Put | | 8106.00000 | 8999 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.65 | Call | | 10629.00000 | 9491 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.65 | Put | | 3181.00000 | 3642 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Call | | 16038.00000 | 14683 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Put | | 1440.00000 | 1683 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Call | | 8329.00000 | 7327 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Put | | 4486.00000 | 5082 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Call | | 3339.00000 | 2779 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Put | | 10431.00000 | 11469 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Call | | 594.00000 | 448 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Put | | 22550.00000 | 24001 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Call | | 26.00000 | 17 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Put | | 41032.00000 | 42620 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Put | | 60594.00000 | 62191 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Put | | 80736.00000 | 82334 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Put | | 101450.00000 | 103048 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Put | | 122755.00000 | 124353 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Put | | 144670.00000 | 146268 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Call | | 32233.00000 | 30658 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Put | | 101.00000 | 123 | 0.00 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 8.56000 | 8.54100 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Call | | 18943.00000 | 18175 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Put | | 18295.00000 | 18895 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 17211.00000 | 16485 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Put | | 20172.00000 | 20815 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Call | | 22709.00000 | 21859 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Put | | 14899.00000 | 15417 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 26864.00000 | 25935 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 11971.00000 | 12410 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Call | | 20776.00000 | 19967 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Put | | 16538.00000 | 17096 | 8.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R207 On 01/02/2007 Bond Future | 8.45 | Call | | 15580.00000 | 14898 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Put | | 22172.00000 | 22857 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 10073.00000 | 9559 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 31383.00000 | 32236 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 5324.00000 | 4997 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 45490.00000 | 46531 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 2514.00000 | 2331 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 62061.00000 | 63245 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 1050.00000 | 960 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 80518.00000 | 81796 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 385.00000 | 346 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 100331.00000 | 101661 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 123.00000 | 108 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 121123.00000 | 122477 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 34.00000 | 29 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 142682.00000 | 144045 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 38777.00000 | 37679 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 6507.00000 | 6777 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 8.00000 | 7 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 164915.00000 | 166282 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | | | 8.54800 | 8.53300 | | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Call | | 23565.00000 | 22980 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Put | | 25927.00000 | 26412 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Call | | 30902.00000 | 30221 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Put | | 19078.00000 | 19467 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Call | | 32912.00000 | 32207 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Put | | 17588.00000 | 17955 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Call | | 34988.00000 | 34261 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Put | | 16184.00000 | 16528 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Call | | 43923.00000 | 43113 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Put | | 11381.00000 | 11642 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 8.53700 | 8.52300 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Call | | 27989.00000 | 27444 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 29619.00000 | 30064 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Call | | 35207.00000 | 34587 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 22796.00000 | 23165 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 37157.00000 | 36518 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 21281.00000 | 21632 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 39162.00000 | 38505 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 19840.00000 | 20173 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Call | | 47710.00000 | 46986 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Put | | 14783.00000 | 15049 | 8.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|-------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|-----------------|
| Total for Derivatives: | | | | | | | 20.00 | 2,383.00 |

Grand Total: 20.00 2,383.00