



Daily MTM Report

Daily summary for 31/03/2006

| 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 | | | 7.30000 | 7.25000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.50500 | 7.44000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.24500 | 7.18000 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.17000 | 7.11000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.49000 | 7.42500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.51000 | 7.44500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.49000 | 7.42000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.46300 | 7.39100 | | | 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 04/05/2006 jGovi | | | 240.68300 | 241.42500 | | 4.45 | 0.00 | 699.00 |
| GOVI On 04/05/2006 jGovi | 230.00 | Call | | 114252.00000 | 106833 | 4.45 | 0.00 | 0.00 |
| GOVI On 04/05/2006 jGovi | 230.00 | Put | | 2.00000 | 3 | 4.45 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | | | 245.00500 | 245.75900 | | 4.31 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Call | | 157674.00000 | 150168 | 4.31 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Put | | 84.00000 | 118 | 4.31 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | | | 249.42000 | 250.17100 | | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | 201803.00000 | 194323 | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Put | | 93.00000 | 123 | 4.10 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | | | 253.86300 | 254.59400 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 245997.00000 | 238703 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 57.00000 | 73 | 3.89 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.29900 | 7.25200 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 7.52200 | 7.45700 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.21000 | 7.14700 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 7.18300 | 7.12900 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 7.47900 | 7.41800 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 7.50500 | 7.44200 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 7.47700 | 7.41100 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 7.45300 | 7.38500 | | 0.00 | 0.00 | 0.00 |
| JBAR On 16/03/2005 jBar | | | 7.09200 | 7.09200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | | | 7.12000 | 7.11700 | | 0.31 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Call | | 547.00000 | 546 | 0.31 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Put | | 260.00000 | 252 | 0.31 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 7.13800 | 7.11900 | | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 963.00000 | 986 | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Put | | 671.00000 | 648 | 0.35 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.17600 | 7.14100 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 1298.00000 | 1343 | 0.36 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 952.00000 | 911 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 7.29300 | 7.23200 | | 0.36 | 0.00 | 500.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 1032.00000 | 1094 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 1688.00000 | 1601 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 7.35300 | 7.30700 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 1319.00000 | 1368 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 1791.00000 | 1728 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 7.43800 | 7.39500 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 1585.00000 | 1634 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 1842.00000 | 1786 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 7.54800 | 7.50900 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 1965.00000 | 2015 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 1941.00000 | 1889 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 7.59500 | 7.55200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 27271.00000 | 27302 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 27128.00000 | 27053 | 0.00 | 0.00 | 0.00 |
| JN02 On 04/05/2006 jNote | | | 7.32500 | 7.29000 | | 0.00 | 0.00 | 0.00 |
| JN02 On 04/05/2006 jNote | 7.25 | Call | | 6578.00000 | 6838 | 0.00 | 0.00 | 0.00 |
| JN02 On 04/05/2006 jNote | 7.25 | Put | | 5787.00000 | 5384 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | | | 7.39200 | 7.35000 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Call | | 12660.00000 | 13022 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Put | | 10804.00000 | 10387 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | | | 7.45900 | 7.41200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Call | | 16906.00000 | 17330 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Put | | 13900.00000 | 13454 | 0.00 | 0.00 | 0.00 |
| JN05 On 04/05/2006 jNote | | | 7.56700 | 7.51500 | | 0.00 | 0.00 | 0.00 |
| JN05 On 04/05/2006 jNote | 7.25 | Call | | 13144.00000 | 14758 | 0.00 | 0.00 | 0.00 |
| JN05 On 04/05/2006 jNote | 7.25 | Put | | 2148.00000 | 1617 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | | | 7.60600 | 7.55000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Call | | 18905.00000 | 20418 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Put | | 6469.00000 | 5677 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | | | 7.64600 | 7.58600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Call | | 23226.00000 | 24787 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Put | | 9313.00000 | 8411 | 0.00 | 0.00 | 0.00 |
| JN10 On 04/05/2006 jNote | | | 7.67900 | 7.62900 | | 0.00 | 0.00 | 0.00 |
| JN10 On 04/05/2006 jNote | 7.25 | Call | | 26704.00000 | 29999 | 0.00 | 0.00 | 0.00 |
| JN10 On 04/05/2006 jNote | 7.25 | Put | | 259.00000 | 132 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | | | 7.69800 | 7.64600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Call | | 30235.00000 | 33196 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Put | | 2639.00000 | 2050 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | | | 7.71700 | 7.66400 | | 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 02/11/2006 jNote | 7.25 | Call | | 33723.00000 | 36530 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Put | | 4912.00000 | 4109 | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2006 jRod | | | 6.75000 | 6.70200 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/04/2006 jRod | | | 6.58700 | 6.74700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2006 jRod | | | 6.72200 | 6.87400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2006 jRod | | | 6.86600 | 6.89700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2006 jRod | | | 6.89700 | 6.97400 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2006 jRod | | | 6.96000 | 7.03400 | | 0.00 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | | | 7.30500 | 7.25400 | | 2.76 | 1.00 | 228.00 |
| R153 On 04/05/2006 Bond Future | 7.25 | Call | | 4126.00000 | 3111 | 2.76 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.25 | Put | | 4290.00000 | 5371 | 2.76 | 0.00 | 10.00 |
| R153 On 04/05/2006 Bond Future | 7.00 | Call | | 682.00000 | 413 | 2.52 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.00 | Put | | 11186.00000 | 13012 | 2.52 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.50 | Call | | 11179.00000 | 9471 | 2.93 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.50 | Put | | 1114.00000 | 1501 | 2.93 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.75 | Call | | 20390.00000 | 18382 | 3.10 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.75 | Put | | 206.00000 | 293 | 3.10 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.00 | Call | | 30228.00000 | 28147 | 3.31 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.00 | Put | | 32.00000 | 47 | 3.31 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.25 | Call | | 40105.00000 | 38012 | 3.51 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.25 | Put | | 4.00000 | 6 | 3.51 | 0.00 | 20.00 |
| R153 On 04/05/2006 Bond Future | 6.75 | Call | | 29.00000 | 12 | 2.32 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 6.75 | Put | | 20985.00000 | 23064 | 2.32 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.50 | Call | | 49901.00000 | 47806 | 3.70 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.50 | Put | | 1.00000 | 1 | 3.70 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.75 | Call | | 59596.00000 | 57501 | 3.89 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.75 | Put | | 0.00000 | 0 | 3.89 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.00 | Call | | 69189.00000 | 67094 | 4.12 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 4.12 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.25 | Call | | 78680.00000 | 76585 | 4.35 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.25 | Put | | 0.00000 | 0 | 4.35 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | | | 7.30200 | 7.24700 | | 2.88 | 0.00 | 24.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Call | | 8538.00000 | 7467 | 2.88 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Put | | 8421.00000 | 9486 | 2.88 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.00 | Call | | 3987.00000 | 3327 | 2.67 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.00 | Put | | 13638.00000 | 15114 | 2.67 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Call | | 14742.00000 | 13313 | 3.08 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Put | | 4958.00000 | 5664 | 3.08 | 0.00 | 100.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Call | | 22191.00000 | 20495 | 3.27 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Put | | 2837.00000 | 3277 | 3.27 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Call | | 30449.00000 | 28578 | 3.48 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Put | | 1623.00000 | 1888 | 3.48 | 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 | 8.25 | Call | | 39133.00000 | 37154 | 3.69 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Put | | 931.00000 | 1088 | 3.69 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Call | | 47998.00000 | 45952 | 3.87 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Put | | 516.00000 | 605 | 3.87 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Call | | 56955.00000 | 54870 | 4.04 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Put | | 286.00000 | 337 | 4.04 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Call | | 65931.00000 | 63825 | 4.25 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Put | | 169.00000 | 198 | 4.25 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | | | 7.30600 | 7.24900 | | 2.98 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Call | | 11135.00000 | 10088 | 2.98 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Put | | 11098.00000 | 12135 | 2.98 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Call | | 6325.00000 | 5574 | 2.74 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Put | | 15483.00000 | 16816 | 2.74 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Call | | 38749.00000 | 36972 | 3.82 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Put | | 2815.00000 | 3122 | 3.82 | 0.00 | 100.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Call | | 46733.00000 | 44873 | 4.03 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Put | | 2039.00000 | 2263 | 4.03 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Call | | 3056.00000 | 2600 | 2.55 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Put | | 21499.00000 | 23127 | 2.55 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Call | | 16983.00000 | 15681 | 3.19 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Put | | 7841.00000 | 8622 | 3.19 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Call | | 23697.00000 | 22190 | 3.40 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Put | | 5537.00000 | 6114 | 3.40 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Call | | 31021.00000 | 29358 | 3.61 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Put | | 3931.00000 | 4352 | 3.61 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Call | | 1155.00000 | 937 | 2.37 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Put | | 28974.00000 | 30840 | 2.37 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Call | | 54865.00000 | 52945 | 4.24 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Put | | 1496.00000 | 1660 | 4.24 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Call | | 63067.00000 | 61104 | 4.45 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Put | | 1107.00000 | 1228 | 4.45 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Call | | 71299.00000 | 69305 | 4.65 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Put | | 831.00000 | 920 | 4.65 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 7.32000 | 7.26300 | | 3.10 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 13802.00000 | 12824 | 3.10 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 14247.00000 | 15220 | 3.10 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 9174.00000 | 8401 | 2.91 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 18226.00000 | 19403 | 2.91 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Call | | 2896.00000 | 2541 | 2.55 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 29401.00000 | 30995 | 2.55 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 5528.00000 | 4968 | 2.73 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 23265.00000 | 24656 | 2.73 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 19309.00000 | 18151 | 3.31 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 11227.00000 | 12020 | 3.31 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 25434.00000 | 24126 | 3.52 | 0.00 | 0.00 |

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| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 8903.00000 | 9545 | 3.52 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 32002.00000 | 30571 | 3.73 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 7100.00000 | 7618 | 3.73 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 38910.00000 | 37379 | 3.93 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 5712.00000 | 6131 | 3.93 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 46042.00000 | 44431 | 4.13 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 4624.00000 | 4964 | 4.13 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 53342.00000 | 51668 | 4.33 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 3779.00000 | 4056 | 4.33 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 60774.00000 | 59051 | 4.54 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 3141.00000 | 3368 | 4.54 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 68268.00000 | 66505 | 4.75 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 2637.00000 | 2825 | 4.75 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | | | 7.51100 | 7.44500 | | 4.94 | 0.00 | 109.00 |
| R157 On 04/05/2006 Bond Future | 7.50 | Call | | 11155.00000 | 8077 | 4.94 | 0.00 | 50.00 |
| R157 On 04/05/2006 Bond Future | 7.50 | Put | | 6566.00000 | 8992 | 4.94 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.25 | Call | | 2525.00000 | 1469 | 4.68 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.25 | Put | | 18960.00000 | 23407 | 4.68 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.75 | Call | | 26742.00000 | 22033 | 5.22 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.75 | Put | | 1547.00000 | 2343 | 5.22 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.00 | Call | | 45653.00000 | 40316 | 5.50 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.00 | Put | | 261.00000 | 428 | 5.50 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.25 | Call | | 65224.00000 | 59744 | 5.77 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.25 | Put | | 34.00000 | 58 | 5.77 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.75 | Call | | 103627.00000 | 98123 | 6.31 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.75 | Put | | 0.00000 | 1 | 6.31 | 0.00 | 115.00 |
| R157 On 04/05/2006 Bond Future | 7.00 | Call | | 201.00000 | 83 | 4.40 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.00 | Put | | 38086.00000 | 43471 | 4.40 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.50 | Call | | 84603.00000 | 79101 | 6.04 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.50 | Put | | 4.00000 | 6 | 6.04 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.00 | Call | | 122281.00000 | 116777 | 6.58 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 6.58 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.25 | Call | | 140571.00000 | 135067 | 6.85 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.25 | Put | | 0.00000 | 0 | 6.85 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | | | 7.51800 | 7.45000 | | 5.19 | 0.00 | 4.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Call | | 19704.00000 | 16766 | 5.19 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Put | | 15629.00000 | 18229 | 5.19 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Call | | 9737.00000 | 7863 | 4.89 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Put | | 26198.00000 | 29862 | 4.89 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Call | | 32921.00000 | 29058 | 5.45 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Put | | 8709.00000 | 10385 | 5.45 | 0.00 | 100.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Call | | 48576.00000 | 44034 | 5.70 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Put | | 4619.00000 | 5615 | 5.70 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Call | | 65707.00000 | 60728 | 5.97 | 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 | 8.25 | Put | | 2386.00000 | 2945 | 5.97 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Call | | 3717.00000 | 2798 | 4.62 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Put | | 41122.00000 | 45741 | 4.62 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Call | | 83521.00000 | 78284 | 6.24 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Put | | 1209.00000 | 1510 | 6.24 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Call | | 101547.00000 | 96168 | 6.52 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Put | | 611.00000 | 769 | 6.52 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Call | | 119512.00000 | 114057 | 6.79 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Put | | 309.00000 | 391 | 6.79 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Call | | 137280.00000 | 131785 | 7.07 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Put | | 158.00000 | 201 | 7.07 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | | | 7.52900 | 7.45800 | | 5.39 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Call | | 24990.00000 | 22050 | 5.39 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Put | | 21650.00000 | 24350 | 5.39 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Call | | 37551.00000 | 33899 | 5.68 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Put | | 14549.00000 | 16538 | 5.68 | 150.00 | 150.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Call | | 14787.00000 | 12654 | 5.09 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Put | | 31489.00000 | 34997 | 5.09 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Call | | 83941.00000 | 78974 | 6.52 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Put | | 4160.00000 | 4834 | 6.52 | 0.00 | 117.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Call | | 3184.00000 | 2495 | 4.58 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Put | | 61151.00000 | 66102 | 4.58 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Call | | 7544.00000 | 6208 | 4.82 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Put | | 44680.00000 | 48984 | 4.82 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Call | | 51939.00000 | 47715 | 5.96 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Put | | 9648.00000 | 11065 | 5.96 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Call | | 67556.00000 | 62900 | 6.24 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Put | | 6342.00000 | 7327 | 6.24 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Call | | 100741.00000 | 95559 | 6.81 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Put | | 2744.00000 | 3202 | 6.81 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Call | | 117693.00000 | 112364 | 7.09 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Put | | 1821.00000 | 2132 | 7.09 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Call | | 134597.00000 | 129163 | 7.34 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Put | | 1185.00000 | 1392 | 7.34 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Call | | 151399.00000 | 145896 | 7.58 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Put | | 775.00000 | 913 | 7.58 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Call | | 167925.00000 | 162362 | 7.58 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Put | | 410.00000 | 487 | 7.58 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 7.54600 | 7.47500 | | 5.67 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 30686.00000 | 27858 | 5.67 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 28748.00000 | 31413 | 5.67 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 20392.00000 | 18170 | 5.37 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 37994.00000 | 41265 | 5.37 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 12364.00000 | 10766 | 5.10 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 49876.00000 | 53771 | 5.10 | 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 | 7.75 | Call | | 42634.00000 | 39266 | 5.95 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 21521.00000 | 23645 | 5.95 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 55987.00000 | 52161 | 6.22 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 16054.00000 | 17720 | 6.22 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 70418.00000 | 66218 | 6.51 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 12012.00000 | 13306 | 6.51 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 85555.00000 | 81060 | 6.79 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 9018.00000 | 10016 | 6.79 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 101140.00000 | 96415 | 7.08 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 6806.00000 | 7575 | 7.08 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 116976.00000 | 112074 | 7.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 5172.00000 | 5764 | 7.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 132915.00000 | 127879 | 7.65 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 3961.00000 | 4418 | 7.65 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 148850.00000 | 143712 | 7.93 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 3060.00000 | 3415 | 7.93 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Call | | 164330.00000 | 159084 | 7.93 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 2010.00000 | 2257 | 7.93 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | | | 7.24700 | 7.18100 | | 7.37 | 0.00 | 35.00 |
| R186 On 04/05/2006 Bond Future | 7.25 | Call | | 18614.00000 | 13457 | 7.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.25 | Put | | 9373.00000 | 13057 | 7.86 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.00 | Call | | 4070.00000 | 2325 | 7.37 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.00 | Put | | 28770.00000 | 35866 | 7.37 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.75 | Call | | 282.00000 | 110 | 6.91 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.75 | Put | | 60225.00000 | 68895 | 6.91 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.50 | Call | | 44032.00000 | 36328 | 8.38 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.50 | Put | | 2095.00000 | 3233 | 8.38 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.75 | Call | | 73793.00000 | 65186 | 8.91 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.75 | Put | | 352.00000 | 586 | 8.91 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.00 | Call | | 103853.00000 | 95048 | 9.43 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.00 | Put | | 49.00000 | 85 | 9.43 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.50 | Call | | 3.00000 | 1 | 6.47 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.50 | Put | | 96549.00000 | 105388 | 6.47 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.25 | Call | | 133078.00000 | 124240 | 9.43 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.25 | Put | | 3.00000 | 6 | 9.43 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.50 | Call | | 161301.00000 | 152460 | 9.43 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.50 | Put | | 0.00000 | 0 | 9.43 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.75 | Call | | 188524.00000 | 179683 | 9.43 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.75 | Put | | 0.00000 | 0 | 9.43 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 9.00 | Call | | 214788.00000 | 205947 | 9.43 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 9.43 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | | | 7.24600 | 7.17900 | | 7.78 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Call | | 31632.00000 | 26717 | 8.35 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Put | | 22189.00000 | 26188 | 8.35 | 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 | 7.00 | Call | | 14846.00000 | 11796 | 7.78 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Put | | 39100.00000 | 44964 | 7.78 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Call | | 5167.00000 | 3782 | 7.34 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Put | | 64399.00000 | 71928 | 7.34 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Call | | 53882.00000 | 47438 | 8.91 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Put | | 11968.00000 | 14437 | 8.91 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Call | | 79490.00000 | 72003 | 9.47 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Put | | 6280.00000 | 7706 | 9.47 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Call | | 106650.00000 | 98528 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Put | | 3267.00000 | 4059 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Call | | 133775.00000 | 125223 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Put | | 1297.00000 | 1659 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Call | | 161003.00000 | 152235 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Put | | 461.00000 | 607 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Call | | 187764.00000 | 178902 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Put | | 147.00000 | 199 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Call | | 213787.00000 | 204890 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Put | | 42.00000 | 58 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Call | | 238977.00000 | 230068 | 10.03 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Put | | 11.00000 | 15 | 10.03 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | | | 7.24500 | 7.17700 | | 7.82 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Call | | 40701.00000 | 35806 | 8.37 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Put | | 31061.00000 | 35149 | 8.37 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Call | | 23156.00000 | 19669 | 7.82 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Put | | 46966.00000 | 52462 | 7.82 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Call | | 11003.00000 | 8928 | 7.36 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Put | | 69524.00000 | 76431 | 7.36 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Call | | 62207.00000 | 56135 | 8.93 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Put | | 20324.00000 | 23235 | 8.93 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Call | | 86228.00000 | 79264 | 9.48 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Put | | 13260.00000 | 15278 | 9.48 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Call | | 111681.00000 | 104082 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Put | | 8734.00000 | 10118 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Call | | 136656.00000 | 128523 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Put | | 4792.00000 | 5642 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Call | | 162250.00000 | 153756 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Put | | 2487.00000 | 2976 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Call | | 187908.00000 | 179189 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Put | | 1220.00000 | 1485 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Call | | 213244.00000 | 204395 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Put | | 567.00000 | 701 | 10.04 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Call | | 3876.00000 | 2947 | 6.85 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Put | | 98424.00000 | 106478 | 6.85 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 7.24600 | 7.17700 | | 8.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 49066.00000 | 44160 | 8.87 | 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 | 7.25 | Put | | 39497.00000 | 43638 | 8.87 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 30736.00000 | 26983 | 8.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 54366.00000 | 59660 | 8.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 17245.00000 | 14694 | 7.79 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 75315.00000 | 81811 | 7.79 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 8162.00000 | 6692 | 7.36 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 101966.00000 | 109543 | 7.36 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 70394.00000 | 64523 | 9.50 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 28813.00000 | 31991 | 9.50 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 93640.00000 | 87009 | 10.12 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 21187.00000 | 23604 | 10.12 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 117948.00000 | 110733 | 10.72 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 15714.00000 | 17547 | 10.72 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 141064.00000 | 133310 | 10.72 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 10095.00000 | 11389 | 10.72 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 164973.00000 | 156804 | 10.72 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 6272.00000 | 7150 | 10.72 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 189240.00000 | 180766 | 10.72 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 3768.00000 | 4342 | 10.72 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 213510.00000 | 204823 | 10.72 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 2190.00000 | 2550 | 10.72 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | | | 7.17300 | 7.11000 | | 1.19 | 0.00 | 101.00 |
| R194 On 04/05/2006 Bond Future | 7.00 | Call | | 799.00000 | 491 | 1.19 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.00 | Put | | 2701.00000 | 3479 | 1.19 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.25 | Call | | 3205.00000 | 2457 | 1.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.25 | Put | | 792.00000 | 1130 | 1.32 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.50 | Call | | 6873.00000 | 5878 | 1.44 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.50 | Put | | 169.00000 | 261 | 1.44 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.75 | Call | | 11002.00000 | 9933 | 1.56 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.75 | Put | | 30.00000 | 48 | 1.56 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.00 | Call | | 15222.00000 | 14138 | 1.68 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.00 | Put | | 5.00000 | 8 | 1.68 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.25 | Call | | 0.00000 | 0 | 0.76 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.25 | Put | | 14987.00000 | 16074 | 0.76 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 0.90 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.50 | Put | | 10602.00000 | 11688 | 0.90 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.75 | Call | | 51.00000 | 20 | 1.05 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.75 | Put | | 6290.00000 | 7346 | 1.05 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.25 | Call | | 19439.00000 | 18352 | 1.68 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.25 | Put | | 0.00000 | 0 | 1.68 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.50 | Call | | 23637.00000 | 22551 | 1.68 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.50 | Put | | 0.00000 | 0 | 1.68 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.75 | Call | | 27814.00000 | 26727 | 1.68 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.75 | Put | | 0.00000 | 0 | 1.68 | 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 | 9.00 | Call | | 31967.00000 | 30880 | 1.68 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 1.68 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | | | 7.14400 | 7.07100 | | 1.18 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Call | | 2504.00000 | 2037 | 1.18 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Put | | 3568.00000 | 4194 | 1.18 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Call | | 930.00000 | 690 | 1.05 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Put | | 5755.00000 | 6608 | 1.05 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Call | | 4840.00000 | 4169 | 1.31 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Put | | 2162.00000 | 2584 | 1.31 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Call | | 7674.00000 | 6850 | 1.42 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Put | | 1273.00000 | 1542 | 1.42 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Call | | 10857.00000 | 9930 | 1.53 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Put | | 750.00000 | 917 | 1.53 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Call | | 14252.00000 | 13263 | 1.65 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Put | | 458.00000 | 562 | 1.65 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Call | | 17668.00000 | 16627 | 1.65 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Put | | 205.00000 | 257 | 1.65 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Call | | 21198.00000 | 20129 | 1.65 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Put | | 83.00000 | 106 | 1.65 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Call | | 24780.00000 | 23697 | 1.65 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Put | | 30.00000 | 40 | 1.65 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Call | | 28376.00000 | 27287 | 1.65 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Put | | 10.00000 | 13 | 1.65 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | | | 7.12100 | 7.03800 | | 1.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Call | | 3335.00000 | 2847 | 1.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Put | | 3817.00000 | 4380 | 1.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Call | | 1773.00000 | 1444 | 1.01 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Put | | 5432.00000 | 6154 | 1.01 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Call | | 5408.00000 | 4780 | 1.21 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Put | | 2726.00000 | 3150 | 1.21 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Call | | 11.00000 | 6 | 0.65 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Put | | 13284.00000 | 14330 | 0.65 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Call | | 121.00000 | 78 | 0.74 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Put | | 10176.00000 | 11183 | 0.74 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Call | | 653.00000 | 488 | 0.88 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Put | | 7503.00000 | 8389 | 0.88 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Call | | 7806.00000 | 7070 | 1.32 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Put | | 1975.00000 | 2290 | 1.32 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Call | | 10425.00000 | 9609 | 1.43 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Put | | 1457.00000 | 1692 | 1.43 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Call | | 13168.00000 | 12291 | 1.53 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Put | | 1077.00000 | 1252 | 1.53 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Call | | 15852.00000 | 14917 | 1.53 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Put | | 652.00000 | 768 | 1.53 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Call | | 18673.00000 | 17695 | 1.53 | 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 | 8.50 | Put | | 376.00000 | 450 | 1.53 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 7.11400 | 7.02500 | | 1.03 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 3926.00000 | 3486 | 1.03 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 4183.00000 | 4658 | 1.03 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 2420.00000 | 2083 | 0.93 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 5255.00000 | 5834 | 0.93 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 5654.00000 | 5127 | 1.12 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 3343.00000 | 3730 | 1.12 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Call | | 165.00000 | 118 | 0.68 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Put | | 10794.00000 | 11662 | 0.68 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 574.00000 | 449 | 0.77 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 8596.00000 | 9386 | 0.77 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 1316.00000 | 1089 | 0.85 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 6740.00000 | 7428 | 0.85 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Call | | 7614.00000 | 7016 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 2743.00000 | 3060 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 9710.00000 | 9056 | 1.32 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 2290.00000 | 2552 | 1.32 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 11904.00000 | 11206 | 1.42 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 1944.00000 | 2161 | 1.42 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 13897.00000 | 13151 | 1.42 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 1406.00000 | 1575 | 1.42 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 16006.00000 | 15219 | 1.42 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 994.00000 | 1122 | 1.42 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 18210.00000 | 17390 | 1.42 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 686.00000 | 781 | 1.42 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | | | 7.49700 | 7.43100 | | 4.70 | 0.00 | 66.00 |
| R201 On 04/05/2006 Bond Future | 7.50 | Call | | 8995.00000 | 6461 | 4.70 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.50 | Put | | 4445.00000 | 6264 | 4.70 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.75 | Call | | 21798.00000 | 17990 | 5.06 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.75 | Put | | 967.00000 | 1512 | 5.06 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.00 | Call | | 36955.00000 | 32710 | 5.42 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.00 | Put | | 157.00000 | 265 | 5.42 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.25 | Call | | 52477.00000 | 48141 | 5.78 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.25 | Put | | 21.00000 | 38 | 5.78 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.50 | Call | | 67816.00000 | 63466 | 6.14 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.50 | Put | | 3.00000 | 5 | 6.14 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.75 | Call | | 82877.00000 | 78524 | 6.14 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.75 | Put | | 0.00000 | 0 | 6.14 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.00 | Call | | 97651.00000 | 93299 | 6.14 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 6.14 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.25 | Call | | 112144.00000 | 107792 | 6.14 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.25 | Put | | 0.00000 | 0 | 6.14 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | | | 7.50600 | 7.43800 | | 4.93 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 03/08/2006 Bond Future | 7.50 | Call | | 14694.00000 | 12328 | 4.93 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Put | | 10697.00000 | 12714 | 4.93 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Call | | 25580.00000 | 22431 | 5.25 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Put | | 5657.00000 | 6890 | 5.25 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Call | | 38491.00000 | 34812 | 5.62 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Put | | 2941.00000 | 3645 | 5.62 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Call | | 52407.00000 | 48411 | 6.00 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Put | | 1525.00000 | 1912 | 6.00 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Call | | 66723.00000 | 62550 | 6.38 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Put | | 797.00000 | 1006 | 6.38 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Call | | 80982.00000 | 76687 | 6.38 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Put | | 294.00000 | 381 | 6.38 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Call | | 95271.00000 | 90921 | 6.38 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Put | | 96.00000 | 128 | 6.38 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Call | | 109419.00000 | 105047 | 6.38 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Put | | 28.00000 | 38 | 6.38 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | | | 7.51400 | 7.44400 | | 4.86 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Call | | 18414.00000 | 16084 | 4.86 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Put | | 14887.00000 | 16963 | 4.86 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Call | | 10081.00000 | 8461 | 4.50 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Put | | 22414.00000 | 25200 | 4.50 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Call | | 4578.00000 | 3650 | 4.22 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Put | | 33069.00000 | 36547 | 4.22 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Call | | 1552.00000 | 1153 | 3.94 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Put | | 46505.00000 | 50513 | 3.94 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Call | | 28794.00000 | 25864 | 5.20 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Put | | 9700.00000 | 11176 | 5.20 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Call | | 40764.00000 | 37382 | 5.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Put | | 6390.00000 | 7414 | 5.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Call | | 53604.00000 | 49899 | 5.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Put | | 4230.00000 | 4931 | 5.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Call | | 66858.00000 | 62924 | 6.27 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Put | | 2759.00000 | 3232 | 6.27 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Call | | 80018.00000 | 75890 | 6.27 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Put | | 1464.00000 | 1742 | 6.27 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Call | | 93477.00000 | 89224 | 6.27 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Put | | 731.00000 | 883 | 6.27 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Call | | 107023.00000 | 102695 | 6.27 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Put | | 343.00000 | 421 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 7.52800 | 7.45700 | | 5.01 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 21282.00000 | 19015 | 5.01 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 18640.00000 | 20731 | 5.01 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 12952.00000 | 11258 | 4.66 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 25789.00000 | 28453 | 4.66 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 6904.00000 | 5795 | 4.37 | 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 | 7.00 | Put | | 35503.00000 | 38753 | 4.37 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 2979.00000 | 2385 | 4.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 47631.00000 | 51396 | 4.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 31432.00000 | 28675 | 5.40 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 13589.00000 | 15191 | 5.40 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 43262.00000 | 40137 | 5.94 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 10491.00000 | 11725 | 5.94 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 54868.00000 | 51429 | 6.18 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 7436.00000 | 8356 | 6.18 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 67469.00000 | 63811 | 6.58 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 5638.00000 | 6339 | 6.58 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 79537.00000 | 75662 | 6.58 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 3564.00000 | 4048 | 6.58 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 92034.00000 | 87996 | 6.58 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 2171.00000 | 2491 | 6.58 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 104780.00000 | 100625 | 6.58 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 1273.00000 | 1476 | 6.58 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | | | 7.51500 | 7.44900 | | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.50 | Call | | 11739.00000 | 8867 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.50 | Put | | 7733.00000 | 10042 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.25 | Call | | 3766.00000 | 2491 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.25 | Put | | 19592.00000 | 23497 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.75 | Call | | 25424.00000 | 21122 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.75 | Put | | 2068.00000 | 2946 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.00 | Call | | 42588.00000 | 37605 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.00 | Put | | 349.00000 | 547 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.25 | Call | | 60701.00000 | 55546 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.25 | Put | | 35.00000 | 61 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.00 | Call | | 762.00000 | 426 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.00 | Put | | 36913.00000 | 41758 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 9.00 | Call | | 113334.00000 | 108153 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.50 | Call | | 78651.00000 | 73472 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.50 | Put | | 2.00000 | 4 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.75 | Call | | 96201.00000 | 91021 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.75 | Put | | 0.00000 | 0 | 7.26 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | | | 7.52100 | 7.45300 | | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Call | | 20121.00000 | 17331 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Put | | 16485.00000 | 18950 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Call | | 11541.00000 | 9627 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Put | | 27440.00000 | 30782 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Call | | 5885.00000 | 4733 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Put | | 41797.00000 | 45901 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Call | | 31660.00000 | 28026 | 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 03/08/2006 Bond Future | 7.75 | Put | | 8954.00000 | 10577 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Call | | 45676.00000 | 41360 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Put | | 4354.00000 | 5295 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Call | | 61376.00000 | 56597 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Put | | 1880.00000 | 2357 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Call | | 77957.00000 | 72912 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Put | | 717.00000 | 927 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Call | | 94807.00000 | 89632 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Put | | 240.00000 | 321 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Call | | 111557.00000 | 106327 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Put | | 71.00000 | 97 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | | | 7.52900 | 7.46000 | | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Call | | 25019.00000 | 22268 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Put | | 21972.00000 | 24470 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Call | | 16457.00000 | 14380 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Put | | 32643.00000 | 35814 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Call | | 10113.00000 | 8658 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Put | | 45995.00000 | 49789 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Call | | 3035.00000 | 2481 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Put | | 79746.00000 | 84440 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Call | | 5768.00000 | 4830 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Put | | 61821.00000 | 66131 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Call | | 35783.00000 | 32375 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Put | | 13954.00000 | 15794 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Call | | 48497.00000 | 44511 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Put | | 8324.00000 | 9586 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Call | | 62736.00000 | 58291 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Put | | 4646.00000 | 5449 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Call | | 78010.00000 | 73234 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Put | | 2420.00000 | 2892 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Call | | 93859.00000 | 88867 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Put | | 1173.00000 | 1430 | 7.14 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 7.54200 | 7.47300 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 29141.00000 | 26466 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 27118.00000 | 29602 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 20710.00000 | 18580 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 37609.00000 | 40637 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 5561.00000 | 4779 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 81953.00000 | 86329 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 9081.00000 | 7925 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 65176.00000 | 69177 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 14059.00000 | 12446 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 50327.00000 | 53872 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 39325.00000 | 36115 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 18816.00000 | 20764 | 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 01/02/2007 Bond Future | 8.00 | Call | | 51105.00000 | 47405 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 12532.00000 | 13990 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 64219.00000 | 60100 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 7997.00000 | 9036 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 78350.00000 | 73895 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 4880.00000 | 5584 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 93170.00000 | 88464 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 2845.00000 | 3297 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 108381.00000 | 103498 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 1582.00000 | 1858 | 7.05 | 0.00 | 0.00 |
| R204 On 04/05/2006 Bond Future | | | 7.49500 | 7.42500 | | 7.75 | 0.00 | 80.00 |
| R204 On 04/05/2006 Bond Future | 8.00 | Call | | 46910.00000 | 41286 | 7.75 | 0.00 | 0.00 |
| R204 On 04/05/2006 Bond Future | 8.00 | Put | | 323.00000 | 524 | 7.75 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | | | 7.50200 | 7.42900 | | 7.95 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Call | | 50126.00000 | 45165 | 7.95 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Put | | 4434.00000 | 5469 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | | | 7.50800 | 7.43400 | | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Call | | 28963.00000 | 25746 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Put | | 23613.00000 | 26392 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Call | | 19580.00000 | 17099 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Put | | 34690.00000 | 38206 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Call | | 12444.00000 | 10657 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Put | | 48555.00000 | 52764 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Call | | 4079.00000 | 3341 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Put | | 83875.00000 | 89133 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Call | | 7391.00000 | 6195 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Put | | 65058.00000 | 69859 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Call | | 40536.00000 | 36608 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Put | | 15249.00000 | 17317 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Call | | 54024.00000 | 49470 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Put | | 9310.00000 | 10752 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Call | | 69004.00000 | 63948 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Put | | 5357.00000 | 6298 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Call | | 84998.00000 | 79573 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Put | | 2899.00000 | 3471 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Call | | 101557.00000 | 95885 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Put | | 1473.00000 | 1797 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Call | | 118317.00000 | 112492 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Put | | 702.00000 | 873 | 7.95 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 7.51800 | 7.44300 | | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 32621.00000 | 29441 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 28064.00000 | 30875 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 23397.00000 | 20846 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 39025.00000 | 42465 | 7.86 | 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 | 7.00 | Call | | 16047.00000 | 14098 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 52384.00000 | 56425 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 6501.00000 | 5535 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 85888.00000 | 90912 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 10484.00000 | 9072 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 68069.00000 | 72647 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 43664.00000 | 39872 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 19431.00000 | 21630 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 56339.00000 | 51991 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 12924.00000 | 14567 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 70359.00000 | 65538 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 8243.00000 | 9412 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 85384.00000 | 80185 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Put | | 5034.00000 | 5826 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 101070.00000 | 95589 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 2940.00000 | 3450 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 117109.00000 | 111431 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 1641.00000 | 1952 | 7.86 | 0.00 | 0.00 |
| R207 On 04/05/2006 Bond Future | | | 7.46800 | 7.39600 | | 8.42 | 0.00 | 0.00 |
| R207 On 04/05/2006 Bond Future | 8.00 | Call | | 49554.00000 | 43675 | 8.42 | 0.00 | 0.00 |
| R207 On 04/05/2006 Bond Future | 8.00 | Put | | 271.00000 | 449 | 8.42 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | | | 7.47500 | 7.40000 | | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Call | | 52595.00000 | 47368 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Put | | 4154.00000 | 5164 | 8.61 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | | | 7.47900 | 7.40200 | | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Call | | 19826.00000 | 16259 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Put | | 11775.00000 | 14541 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Call | | 10106.00000 | 7856 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Put | | 22769.00000 | 26853 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Call | | 4289.00000 | 3134 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Put | | 38258.00000 | 43436 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Call | | 1476.00000 | 1006 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Put | | 57359.00000 | 63223 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Call | | 49674.00000 | 44058 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Put | | 1893.00000 | 2610 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Call | | 33364.00000 | 28590 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Put | | 5171.00000 | 6730 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Call | | 67401.00000 | 61334 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Put | | 570.00000 | 836 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Call | | 85500.00000 | 79246 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Put | | 140.00000 | 219 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Call | | 103412.00000 | 97097 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Put | | 28.00000 | 47 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Call | | 120923.00000 | 114593 | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R207 On 02/11/2006 Bond Future | 9.00 | Put | | 5.00000 | 8 | 0.00 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 7.48600 | 7.40900 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 34777.00000 | 31364 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 27388.00000 | 30232 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 25153.00000 | 22393 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 38243.00000 | 41740 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 17410.00000 | 15283 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 51554.00000 | 55684 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 11488.00000 | 9931 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 67279.00000 | 71980 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 46201.00000 | 42158 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 18891.00000 | 21105 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 59214.00000 | 54604 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 12524.00000 | 14170 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 73513.00000 | 68424 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 7966.00000 | 9134 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 88751.00000 | 83282 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Put | | 4856.00000 | 5644 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 104583.00000 | 98832 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 2833.00000 | 3339 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 120708.00000 | 114760 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 1581.00000 | 1890 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 7199.00000 | 6123 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 85250.00000 | 90431 | 8.55 | 0.00 | 0.00 |

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|-------------------------------|--|--|--|--|--|--|---------------|-----------------|
| Total for Derivatives: | | | | | | | 151.00 | 2,608.00 |
|-------------------------------|--|--|--|--|--|--|---------------|-----------------|

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|---------------------|--|--|--|--|--|--|---------------|-----------------|
| Grand Total: | | | | | | | 151.00 | 2,608.00 |
|---------------------|--|--|--|--|--|--|---------------|-----------------|