



Daily MTM Report

Daily summary for 09/02/2006

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>i-Bonds</u> | | | | | | | | |
| R152 On 28/02/2006 Bond | | | 6.87500 | 6.89000 | | | 0.00 | 0.00 |
| R153 On 31/08/2010 Bond | | | 7.27000 | 7.31500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.38000 | 7.42000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.02500 | 7.07000 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.15000 | 7.20000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.36000 | 7.40000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.36000 | 7.40000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.34000 | 7.38500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.30900 | 7.35600 | | | 0.00 | 0.00 |

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

Derivatives

| | | | | | | | | | |
|--------------------------|--------|------|------------|--|--------------|--------|------|------|--------|
| GOVI On 04/05/2006 jGovi | | | 242.23400 | | 241.71400 | | 4.45 | 0.00 | 699.00 |
| GOVI On 04/05/2006 jGovi | 230.00 | Call | | | 117317.00000 | 122465 | 4.45 | 0.00 | 0.00 |
| GOVI On 04/05/2006 jGovi | 230.00 | Put | | | 177.00000 | 125 | 4.45 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | | | 246.62300 | | 246.09200 | | 4.31 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Call | | | 161214.00000 | 166463 | 4.31 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Put | | | 294.00000 | 233 | 4.31 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | | | 251.06500 | | 250.53500 | | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | | 205555.00000 | 210818 | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Put | | | 205.00000 | 168 | 4.10 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | | | 255.52000 | | 255.00800 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | | 250186.00000 | 255288 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | | 106.00000 | 88 | 3.89 | 0.00 | 0.00 |
| J152 On 28/02/2006 jSwap | | | 9499.41624 | | (9499.41624) | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.25500 | | 7.29500 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 7.37300 | | 7.41000 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 6.97600 | | 7.02100 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 7.15400 | | 7.19500 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 7.35500 | | 7.39400 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 7.34100 | | 7.37900 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 7.33300 | | 7.37700 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 7.30200 | | 7.34900 | | 0.00 | 0.00 | 0.00 |
| JBAR On 16/03/2005 jBar | | | 7.10000 | | 7.10000 | | 0.00 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | | | 7.01800 | | 7.08100 | | 0.31 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 04/05/2006 jFra | 7.00 | Call | | 707.00000 | 621 | 0.31 | 0.00 | 0.00 |
| JFRA On 04/05/2006 jFra | 7.00 | Put | | 508.00000 | 577 | 0.31 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 6.99400 | 7.06900 | | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 1043.00000 | 946 | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Put | | 874.00000 | 960 | 0.35 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.09000 | 7.16200 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 1447.00000 | 1349 | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 1050.00000 | 1129 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 7.22400 | 7.28500 | | 0.36 | 0.00 | 500.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 1191.00000 | 1124 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 1717.00000 | 1800 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 7.29900 | 7.38900 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 1505.00000 | 1401 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 1777.00000 | 1894 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 7.40900 | 7.47300 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 1763.00000 | 1685 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 1829.00000 | 1908 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 7.52000 | 7.53300 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 2079.00000 | 2060 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 1992.00000 | 2007 | 0.39 | 0.00 | 0.00 |
| JN02 On 04/05/2006 jNote | | | 7.24800 | 7.31100 | | 0.00 | 0.00 | 0.00 |
| JN02 On 04/05/2006 jNote | 7.25 | Call | | 10227.00000 | 9578 | 0.00 | 0.00 | 0.00 |
| JN02 On 04/05/2006 jNote | 7.25 | Put | | 9037.00000 | 9560 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | | | 7.31800 | 7.38000 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Call | | 15074.00000 | 14443 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Put | | 12661.00000 | 13181 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | | | 7.39000 | 7.45100 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Call | | 18956.00000 | 18335 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Put | | 15228.00000 | 15738 | 0.00 | 0.00 | 0.00 |
| JN05 On 04/05/2006 jNote | | | 7.46500 | 7.51500 | | 0.00 | 0.00 | 0.00 |
| JN05 On 04/05/2006 jNote | 7.25 | Call | | 16057.00000 | 14651 | 0.00 | 0.00 | 0.00 |
| JN05 On 04/05/2006 jNote | 7.25 | Put | | 5063.00000 | 5719 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | | | 7.50100 | 7.54900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Call | | 20838.00000 | 19570 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Put | | 8448.00000 | 9155 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | | | 7.53900 | 7.58400 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Call | | 24742.00000 | 23583 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Put | | 10919.00000 | 11607 | 0.00 | 0.00 | 0.00 |
| JN10 On 04/05/2006 jNote | | | 7.49800 | 7.54000 | | 0.00 | 0.00 | 0.00 |
| JN10 On 04/05/2006 jNote | 7.25 | Call | | 22906.00000 | 20598 | 0.00 | 0.00 | 0.00 |
| JN10 On 04/05/2006 jNote | 7.25 | Put | | 2632.00000 | 3224 | 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 03/08/2006 jNote | | | 7.51500 | 7.55700 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Call | | 27006.00000 | 24906 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Put | | 5568.00000 | 6364 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | | | 7.53200 | 7.57200 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Call | | 30421.00000 | 28512 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Put | | 7963.00000 | 8806 | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2006 jRod | | | 6.70500 | 6.70900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/03/2006 jRod | | | 6.83200 | 6.84100 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/04/2006 jRod | | | 6.97400 | 6.98000 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2006 jRod | | | 6.93600 | 6.93600 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2006 jRod | | | 7.00800 | 7.00700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2006 jRod | | | 7.07800 | 7.07700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2006 jRod | | | 7.01300 | 7.01200 | | 0.00 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | | | 7.27300 | 7.32100 | | 3.50 | 0.00 | 13.00 |
| R153 On 04/05/2006 Bond Future | 7.25 | Call | | 6929.00000 | 7799 | 3.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.25 | Put | | 9845.00000 | 8745 | 3.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.50 | Call | | 12994.00000 | 14225 | 3.75 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.50 | Put | | 5681.00000 | 4941 | 3.75 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.75 | Call | | 20588.00000 | 22095 | 4.00 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.75 | Put | | 3155.00000 | 2692 | 4.00 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.00 | Call | | 29160.00000 | 30854 | 4.25 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.00 | Put | | 1716.00000 | 1439 | 4.25 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.25 | Call | | 38276.00000 | 40086 | 4.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.25 | Put | | 926.00000 | 766 | 4.50 | 0.00 | 20.00 |
| R153 On 04/05/2006 Bond Future | 6.75 | Call | | 893.00000 | 1092 | 3.10 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 6.75 | Put | | 24600.00000 | 22829 | 3.10 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.00 | Call | | 2950.00000 | 3442 | 3.30 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 7.00 | Put | | 16206.00000 | 14727 | 3.30 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.50 | Call | | 47525.00000 | 49421 | 4.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.50 | Put | | 376.00000 | 301 | 4.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.75 | Call | | 56981.00000 | 58921 | 4.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 8.75 | Put | | 136.00000 | 106 | 4.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.00 | Call | | 66481.00000 | 68441 | 4.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.00 | Put | | 44.00000 | 33 | 4.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.25 | Call | | 75941.00000 | 77908 | 4.50 | 0.00 | 0.00 |
| R153 On 04/05/2006 Bond Future | 9.25 | Put | | 13.00000 | 9 | 4.50 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | | | 7.26400 | 7.31600 | | 3.55 | 0.00 | 1.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Call | | 11100.00000 | 12044 | 3.55 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Put | | 13662.00000 | 12588 | 3.55 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Call | | 17014.00000 | 18193 | 3.80 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Put | | 9908.00000 | 9070 | 3.80 | 0.00 | 100.00 |
| R153 On 03/08/2006 Bond Future | 7.00 | Call | | 6544.00000 | 7227 | 3.35 | 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 | 7.00 | Put | | 18874.00000 | 17539 | 3.35 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Call | | 23861.00000 | 25235 | 4.05 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Put | | 7186.00000 | 6542 | 4.05 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Call | | 31385.00000 | 32912 | 4.30 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Put | | 5237.00000 | 4747 | 4.30 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Call | | 39372.00000 | 41018 | 4.55 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Put | | 3849.00000 | 3477 | 4.55 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Call | | 47209.00000 | 48970 | 4.55 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Put | | 2405.00000 | 2149 | 4.55 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Call | | 55431.00000 | 57281 | 4.55 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Put | | 1441.00000 | 1273 | 4.55 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Call | | 63911.00000 | 65823 | 4.55 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Put | | 827.00000 | 721 | 4.55 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | | | 7.26500 | 7.31900 | | 3.78 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Call | | 14396.00000 | 15335 | 3.78 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Put | | 16918.00000 | 15884 | 3.78 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Call | | 40697.00000 | 42175 | 4.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Put | | 7322.00000 | 6826 | 4.83 | 0.00 | 100.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Call | | 47460.00000 | 49044 | 4.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Put | | 5325.00000 | 4936 | 4.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Call | | 5999.00000 | 6549 | 3.38 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Put | | 27000.00000 | 25577 | 3.38 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Call | | 9725.00000 | 10472 | 3.58 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Put | | 21442.00000 | 20216 | 3.58 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Call | | 20094.00000 | 21206 | 4.03 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Put | | 13510.00000 | 12649 | 4.03 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Call | | 26450.00000 | 27710 | 4.28 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Put | | 10849.00000 | 10135 | 4.28 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Call | | 33308.00000 | 34690 | 4.53 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Put | | 8777.00000 | 8185 | 4.53 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Call | | 3277.00000 | 3640 | 3.18 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Put | | 33654.00000 | 32044 | 3.18 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Call | | 54597.00000 | 56273 | 4.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Put | | 3788.00000 | 3490 | 4.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Call | | 62034.00000 | 63786 | 4.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Put | | 2633.00000 | 2412 | 4.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Call | | 69699.00000 | 71511 | 4.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Put | | 1789.00000 | 1627 | 4.83 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 7.27800 | 7.33300 | | 3.78 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 17031.00000 | 17929 | 3.78 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 19871.00000 | 18888 | 3.78 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Call | | 5270.00000 | 5710 | 3.18 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 34169.00000 | 32728 | 3.18 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 8425.00000 | 9021 | 3.38 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 28557.00000 | 27272 | 3.38 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 12372.00000 | 13124 | 3.58 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 23818.00000 | 22689 | 3.58 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 22783.00000 | 23810 | 4.08 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 17095.00000 | 16242 | 4.08 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 29006.00000 | 30144 | 4.38 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 14870.00000 | 14127 | 4.38 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 35583.00000 | 36813 | 4.68 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 13075.00000 | 12424 | 4.68 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 42419.00000 | 43726 | 4.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 11616.00000 | 11042 | 4.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 48268.00000 | 49663 | 4.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 9245.00000 | 8759 | 4.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 54434.00000 | 55910 | 4.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 7266.00000 | 6861 | 4.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 60877.00000 | 62425 | 4.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 5638.00000 | 5305 | 4.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 67554.00000 | 69165 | 4.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 4318.00000 | 4049 | 4.98 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | | | 7.38700 | 7.42900 | | 6.06 | 0.00 | 7.00 |
| R157 On 04/05/2006 Bond Future | 7.50 | Call | | 19710.00000 | 21654 | 6.06 | 0.00 | 50.00 |
| R157 On 04/05/2006 Bond Future | 7.50 | Put | | 13782.00000 | 12204 | 6.06 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.25 | Call | | 9378.00000 | 10604 | 5.73 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.25 | Put | | 24473.00000 | 22177 | 5.73 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.75 | Call | | 33482.00000 | 36049 | 6.27 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.75 | Put | | 6949.00000 | 5993 | 6.27 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.00 | Call | | 49936.00000 | 52944 | 6.48 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.00 | Put | | 3206.00000 | 2691 | 6.48 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.25 | Call | | 68093.00000 | 71341 | 6.90 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.25 | Put | | 1564.00000 | 1289 | 6.90 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.75 | Call | | 105345.00000 | 108792 | 7.74 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.75 | Put | | 380.00000 | 304 | 7.74 | 0.00 | 115.00 |
| R157 On 04/05/2006 Bond Future | 7.00 | Call | | 3299.00000 | 3876 | 5.40 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 7.00 | Put | | 39844.00000 | 36899 | 5.40 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.50 | Call | | 86703.00000 | 90081 | 7.32 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 8.50 | Put | | 765.00000 | 621 | 7.32 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.00 | Call | | 123746.00000 | 127240 | 7.74 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.00 | Put | | 126.00000 | 98 | 7.74 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.25 | Call | | 141947.00000 | 145460 | 7.74 | 0.00 | 0.00 |
| R157 On 04/05/2006 Bond Future | 9.25 | Put | | 37.00000 | 28 | 7.74 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | | | 7.38700 | 7.43000 | | 6.22 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Call | | 27889.00000 | 29778 | 6.22 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Put | | 22180.00000 | 20546 | 6.22 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Call | | 17055.00000 | 18472 | 5.88 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Put | | 31881.00000 | 29776 | 5.88 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 03/08/2006 Bond Future | 7.75 | Call | | 41374.00000 | 43664 | 6.65 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Put | | 15528.00000 | 14296 | 6.65 | 0.00 | 100.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Call | | 56490.00000 | 59098 | 7.08 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Put | | 10899.00000 | 9983 | 7.08 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Call | | 72666.00000 | 75511 | 7.51 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Put | | 7710.00000 | 7033 | 7.51 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Call | | 9046.00000 | 9979 | 5.55 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Put | | 44816.00000 | 42227 | 5.55 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Call | | 89441.00000 | 92464 | 7.93 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Put | | 5495.00000 | 4995 | 7.93 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Call | | 105838.00000 | 109033 | 7.93 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Put | | 3268.00000 | 2940 | 7.93 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Call | | 122698.00000 | 126016 | 7.93 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Put | | 1860.00000 | 1655 | 7.93 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Call | | 139768.00000 | 143170 | 7.93 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Put | | 1012.00000 | 891 | 7.93 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | | | 7.39100 | 7.43600 | | 6.69 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Call | | 34683.00000 | 36586 | 6.69 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Put | | 29589.00000 | 27894 | 6.69 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Call | | 92842.00000 | 95707 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Put | | 11308.00000 | 10576 | 8.44 | 0.00 | 117.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Call | | 8259.00000 | 9027 | 5.67 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Put | | 64471.00000 | 61643 | 5.67 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Call | | 14879.00000 | 16026 | 6.01 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Put | | 50261.00000 | 47811 | 6.01 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Call | | 23763.00000 | 25299 | 6.35 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Put | | 38712.00000 | 36651 | 6.35 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Call | | 47746.00000 | 49966 | 7.13 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Put | | 22989.00000 | 21612 | 7.13 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Call | | 61993.00000 | 64477 | 7.56 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Put | | 17949.00000 | 16835 | 7.56 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Call | | 77140.00000 | 79836 | 8.00 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Put | | 14172.00000 | 13270 | 8.00 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Call | | 107631.00000 | 110676 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Put | | 7880.00000 | 7327 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Call | | 122984.00000 | 126176 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Put | | 5358.00000 | 4953 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Call | | 138720.00000 | 142027 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Put | | 3554.00000 | 3265 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Call | | 154676.00000 | 158073 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Put | | 2298.00000 | 2098 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Call | | 170718.00000 | 174180 | 8.44 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Put | | 1449.00000 | 1314 | 8.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 7.40400 | 7.44800 | | 6.69 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 39865.00000 | 41653 | 6.69 | 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 | 7.50 | Put | | 35831.00000 | 34193 | 6.69 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 19010.00000 | 20187 | 5.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 54426.00000 | 52177 | 5.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 28577.00000 | 30073 | 6.29 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 44082.00000 | 42153 | 6.29 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 53520.00000 | 55554 | 7.28 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 30310.00000 | 28919 | 7.28 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 68118.00000 | 70352 | 7.88 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 26088.00000 | 24896 | 7.88 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 83244.00000 | 85640 | 8.47 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 22742.00000 | 21712 | 8.47 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 98772.00000 | 101298 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 20139.00000 | 19240 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 112016.00000 | 114699 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 15587.00000 | 14844 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 125801.00000 | 128622 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 11901.00000 | 11297 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 140013.00000 | 142955 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 8963.00000 | 8480 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 154544.00000 | 157589 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 6657.00000 | 6277 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Call | | 169293.00000 | 172424 | 9.07 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 4877.00000 | 4582 | 9.07 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | | | 7.02200 | 7.06800 | | 9.61 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.00 | Call | | 21749.00000 | 24575 | 9.61 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.00 | Put | | 31107.00000 | 27613 | 9.61 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.25 | Call | | 42117.00000 | 46150 | 10.46 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.25 | Put | | 17534.00000 | 15247 | 10.46 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.50 | Call | | 66989.00000 | 71897 | 11.31 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.50 | Put | | 9710.00000 | 8298 | 11.31 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.75 | Call | | 94168.00000 | 99639 | 12.15 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 7.75 | Put | | 5385.00000 | 4536 | 12.15 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.00 | Call | | 122195.00000 | 128005 | 13.00 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.00 | Put | | 3049.00000 | 2539 | 13.00 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.50 | Call | | 2329.00000 | 2885 | 8.48 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.50 | Put | | 83533.00000 | 77770 | 8.48 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.75 | Call | | 8733.00000 | 10261 | 9.05 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 6.75 | Put | | 53334.00000 | 48542 | 9.05 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.25 | Call | | 149693.00000 | 155770 | 13.00 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.25 | Put | | 1276.00000 | 1032 | 13.00 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.50 | Call | | 177128.00000 | 183344 | 13.00 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.50 | Put | | 486.00000 | 382 | 13.00 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.75 | Call | | 204035.00000 | 210314 | 13.00 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 8.75 | Put | | 169.00000 | 128 | 13.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 04/05/2006 Bond Future | 9.00 | Call | | 230183.00000 | 236489 | 13.00 | 0.00 | 0.00 |
| R186 On 04/05/2006 Bond Future | 9.00 | Put | | 54.00000 | 39 | 13.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | | | 7.01400 | 7.06100 | | 9.90 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Call | | 33989.00000 | 37040 | 9.90 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Put | | 42327.00000 | 38960 | 9.90 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Call | | 54958.00000 | 58848 | 10.82 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Put | | 29599.00000 | 27071 | 10.82 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Call | | 78854.00000 | 83390 | 11.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Put | | 21024.00000 | 19143 | 11.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Call | | 104342.00000 | 109356 | 12.67 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Put | | 15216.00000 | 13811 | 12.67 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Call | | 130589.00000 | 135946 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Put | | 11291.00000 | 10229 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Call | | 18483.00000 | 20574 | 9.28 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Put | | 61799.00000 | 57473 | 9.28 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Call | | 155270.00000 | 160973 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Put | | 6876.00000 | 6162 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Call | | 180488.00000 | 186447 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Put | | 4030.00000 | 3571 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Call | | 205807.00000 | 211942 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Put | | 2274.00000 | 1992 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Call | | 230897.00000 | 237148 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Put | | 1236.00000 | 1069 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Call | | 255529.00000 | 261853 | 13.60 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Put | | 647.00000 | 553 | 13.60 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | | | 7.00700 | 7.05500 | | 10.22 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Call | | 45536.00000 | 48725 | 10.22 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Put | | 53001.00000 | 49678 | 10.22 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Call | | 66969.00000 | 70815 | 11.14 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Put | | 40984.00000 | 38319 | 11.14 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Call | | 90475.00000 | 94845 | 12.06 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Put | | 32248.00000 | 30106 | 12.06 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Call | | 115174.00000 | 119950 | 12.98 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Put | | 25861.00000 | 24125 | 12.98 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Call | | 140433.00000 | 145522 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Put | | 21142.00000 | 19719 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Call | | 163053.00000 | 168481 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Put | | 14845.00000 | 13762 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Call | | 186315.00000 | 192023 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Put | | 10208.00000 | 9404 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Call | | 209907.00000 | 215837 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Put | | 6876.00000 | 6293 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Call | | 233559.00000 | 239659 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Put | | 4537.00000 | 4125 | 13.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Call | | 15781.00000 | 17424 | 8.99 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 02/11/2006 Bond Future | 6.50 | Put | | 93984.00000 | 89115 | 8.99 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Call | | 28714.00000 | 31143 | 9.61 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Put | | 70890.00000 | 66807 | 9.61 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 7.00300 | 7.05000 | | 10.22 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 52500.00000 | 55652 | 10.22 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 59238.00000 | 56057 | 10.22 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 74724.00000 | 78433 | 11.23 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 48262.00000 | 45640 | 11.23 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 20435.00000 | 22226 | 8.88 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 97346.00000 | 92806 | 8.88 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 34741.00000 | 37236 | 9.55 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 75918.00000 | 72082 | 9.55 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 98549.00000 | 102701 | 12.23 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 40076.00000 | 37896 | 12.23 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 123325.00000 | 127823 | 13.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 33980.00000 | 32146 | 13.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 148431.00000 | 153201 | 14.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 29304.00000 | 27743 | 14.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 169763.00000 | 174842 | 14.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 21902.00000 | 20649 | 14.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 191725.00000 | 197069 | 14.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 16132.00000 | 15144 | 14.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 214075.00000 | 219641 | 14.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 11710.00000 | 10945 | 14.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 236593.00000 | 242342 | 14.24 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 8380.00000 | 7797 | 14.24 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | | | 7.14000 | 7.19700 | | 1.59 | 0.00 | 50.00 |
| R194 On 04/05/2006 Bond Future | 7.25 | Call | | 3737.00000 | 4278 | 1.59 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.25 | Put | | 2824.00000 | 2383 | 1.59 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.00 | Call | | 1657.00000 | 1987 | 1.49 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.00 | Put | | 5058.00000 | 4406 | 1.49 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.50 | Call | | 6700.00000 | 7414 | 1.71 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.50 | Put | | 1496.00000 | 1227 | 1.71 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.75 | Call | | 10236.00000 | 11066 | 1.83 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 7.75 | Put | | 764.00000 | 612 | 1.83 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.00 | Call | | 14101.00000 | 15001 | 1.95 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.00 | Put | | 384.00000 | 301 | 1.95 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.25 | Call | | 8.00000 | 12 | 1.20 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.25 | Put | | 16495.00000 | 15517 | 1.20 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.50 | Call | | 96.00000 | 134 | 1.30 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.50 | Put | | 12198.00000 | 11253 | 1.30 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.75 | Call | | 525.00000 | 670 | 1.40 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 6.75 | Put | | 8265.00000 | 7427 | 1.40 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.25 | Call | | 18136.00000 | 19074 | 2.08 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 04/05/2006 Bond Future | 8.25 | Put | | 198.00000 | 153 | 2.08 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.50 | Call | | 22207.00000 | 23172 | 2.08 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.50 | Put | | 70.00000 | 52 | 2.08 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.75 | Call | | 26335.00000 | 27311 | 2.08 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 8.75 | Put | | 22.00000 | 15 | 2.08 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 9.00 | Call | | 30473.00000 | 31453 | 2.08 | 0.00 | 0.00 |
| R194 On 04/05/2006 Bond Future | 9.00 | Put | | 6.00000 | 4 | 2.08 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | | | 7.09600 | 7.16300 | | 1.61 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Call | | 5514.00000 | 6063 | 1.61 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Put | | 4214.00000 | 3760 | 1.61 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Call | | 3456.00000 | 3879 | 1.52 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Put | | 5898.00000 | 5318 | 1.52 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Call | | 8082.00000 | 8737 | 1.73 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Put | | 3058.00000 | 2710 | 1.73 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Call | | 10938.00000 | 11678 | 1.84 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Put | | 2209.00000 | 1946 | 1.84 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Call | | 14044.00000 | 14847 | 1.96 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Put | | 1627.00000 | 1428 | 1.96 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Call | | 1875.00000 | 2164 | 1.42 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Put | | 8077.00000 | 7363 | 1.42 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Call | | 17282.00000 | 18135 | 2.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Put | | 1196.00000 | 1046 | 2.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Call | | 20476.00000 | 21378 | 2.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Put | | 738.00000 | 637 | 2.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Call | | 23809.00000 | 24747 | 2.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Put | | 437.00000 | 371 | 2.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Call | | 27236.00000 | 28199 | 2.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Put | | 247.00000 | 207 | 2.07 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | | | 7.06400 | 7.14100 | | 1.56 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Call | | 6715.00000 | 7242 | 1.67 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Put | | 5337.00000 | 4889 | 1.67 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Call | | 4766.00000 | 5210 | 1.56 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Put | | 6552.00000 | 6021 | 1.56 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Call | | 456.00000 | 549 | 1.20 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Put | | 15034.00000 | 14152 | 1.20 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Call | | 1027.00000 | 1195 | 1.29 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Put | | 12386.00000 | 11579 | 1.29 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Call | | 1930.00000 | 2187 | 1.38 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Put | | 10084.00000 | 9366 | 1.38 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Call | | 3182.00000 | 3534 | 1.47 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Put | | 8145.00000 | 7522 | 1.47 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Call | | 8904.00000 | 9503 | 1.78 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Put | | 4376.00000 | 4000 | 1.78 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Call | | 11282.00000 | 11940 | 1.89 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Put | | 3618.00000 | 3302 | 1.89 | 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 | 8.00 | Call | | 13774.00000 | 14484 | 1.99 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Put | | 2988.00000 | 2722 | 1.99 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Call | | 16115.00000 | 16878 | 1.99 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Put | | 2218.00000 | 2007 | 1.99 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Call | | 18606.00000 | 19416 | 1.99 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Put | | 1613.00000 | 1448 | 1.99 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 7.05100 | 7.13500 | | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 7172.00000 | 7631 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 5992.00000 | 5587 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 5480.00000 | 5884 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 6868.00000 | 6409 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Call | | 1003.00000 | 1147 | 1.11 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Put | | 12763.00000 | 12043 | 1.11 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 1783.00000 | 1993 | 1.20 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 10935.00000 | 10282 | 1.20 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 2780.00000 | 3057 | 1.28 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 9335.00000 | 8748 | 1.28 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 4047.00000 | 4391 | 1.37 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 8014.00000 | 7494 | 1.37 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Call | | 9009.00000 | 9515 | 1.65 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 5269.00000 | 4912 | 1.65 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 10961.00000 | 11508 | 1.75 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 4671.00000 | 4355 | 1.75 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 13042.00000 | 13623 | 1.86 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 4212.00000 | 3930 | 1.86 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 14795.00000 | 15415 | 1.86 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 3435.00000 | 3192 | 1.86 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 16652.00000 | 17309 | 1.86 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 2771.00000 | 2564 | 1.86 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 18604.00000 | 19293 | 1.86 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 2211.00000 | 2036 | 1.86 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | | | 7.36700 | 7.40900 | | 6.39 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.50 | Call | | 16922.00000 | 18491 | 6.39 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.50 | Put | | 10917.00000 | 9699 | 6.39 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.75 | Call | | 28503.00000 | 30507 | 6.93 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 7.75 | Put | | 6217.00000 | 5435 | 6.93 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.00 | Call | | 41769.00000 | 44072 | 7.47 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.00 | Put | | 3516.00000 | 3032 | 7.47 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.25 | Call | | 55917.00000 | 58408 | 8.01 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.25 | Put | | 2005.00000 | 1710 | 8.01 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.50 | Call | | 70434.00000 | 73039 | 8.55 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.50 | Put | | 1164.00000 | 984 | 8.55 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.75 | Call | | 84821.00000 | 87521 | 8.55 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 8.75 | Put | | 488.00000 | 402 | 8.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 04/05/2006 Bond Future | 9.00 | Call | | 99293.00000 | 102043 | 8.55 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.00 | Put | | 186.00000 | 149 | 8.55 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.25 | Call | | 113664.00000 | 116436 | 8.55 | 0.00 | 0.00 |
| R201 On 04/05/2006 Bond Future | 9.25 | Put | | 64.00000 | 50 | 8.55 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | | | 7.36900 | 7.41200 | | 6.49 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Call | | 22580.00000 | 24104 | 6.49 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Put | | 16901.00000 | 15636 | 6.49 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Call | | 33736.00000 | 35568 | 7.07 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Put | | 12131.00000 | 11173 | 7.07 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Call | | 46072.00000 | 48137 | 7.65 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Put | | 8840.00000 | 8117 | 7.65 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Call | | 59126.00000 | 61365 | 8.23 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Put | | 6563.00000 | 6013 | 8.23 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Call | | 72577.00000 | 74944 | 8.81 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Put | | 4969.00000 | 4547 | 8.81 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Call | | 85426.00000 | 87929 | 8.81 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Put | | 3055.00000 | 2770 | 8.81 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Call | | 98662.00000 | 101266 | 8.81 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Put | | 1805.00000 | 1620 | 8.81 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Call | | 112097.00000 | 114771 | 8.81 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Put | | 1024.00000 | 910 | 8.81 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | | | 7.37100 | 7.41600 | | 6.69 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Call | | 28087.00000 | 29617 | 6.69 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Put | | 22791.00000 | 21471 | 6.69 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Call | | 19168.00000 | 20408 | 6.31 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Put | | 29732.00000 | 28120 | 6.31 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Call | | 6455.00000 | 7070 | 5.55 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Put | | 49639.00000 | 47404 | 5.55 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Call | | 11882.00000 | 12807 | 5.93 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Put | | 38604.00000 | 36678 | 5.93 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Call | | 39006.00000 | 40780 | 7.26 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Put | | 18144.00000 | 17067 | 7.26 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Call | | 50810.00000 | 52778 | 7.83 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Put | | 14667.00000 | 13784 | 7.83 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Call | | 63187.00000 | 65309 | 8.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Put | | 12044.00000 | 11316 | 8.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Call | | 75913.00000 | 78156 | 8.97 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Put | | 10045.00000 | 9438 | 8.97 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Call | | 87494.00000 | 89877 | 8.97 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Put | | 7171.00000 | 6702 | 8.97 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Call | | 99523.00000 | 102022 | 8.97 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Put | | 5008.00000 | 4656 | 8.97 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Call | | 111869.00000 | 114462 | 8.97 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Put | | 3420.00000 | 3162 | 8.97 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 7.38000 | 7.42400 | | 6.85 | 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 | 7.50 | Call | | 31804.00000 | 33248 | 6.85 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 27129.00000 | 25853 | 6.85 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 22776.00000 | 23985 | 6.44 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 33579.00000 | 32069 | 6.44 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 15086.00000 | 16036 | 6.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Put | | 41652.00000 | 39884 | 6.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 8983.00000 | 9665 | 5.62 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 51602.00000 | 49565 | 5.62 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 42722.00000 | 44363 | 7.46 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 22845.00000 | 21767 | 7.46 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 54384.00000 | 56183 | 8.08 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 19580.00000 | 18660 | 8.08 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 66464.00000 | 68392 | 8.69 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 16999.00000 | 16208 | 8.69 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 78825.00000 | 80856 | 9.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 14961.00000 | 14274 | 9.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 89477.00000 | 91633 | 9.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 11471.00000 | 10908 | 9.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 100563.00000 | 102829 | 9.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 8667.00000 | 8213 | 9.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 111992.00000 | 114352 | 9.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 6451.00000 | 6092 | 9.30 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | | | 7.36500 | 7.40600 | | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.50 | Call | | 18979.00000 | 20848 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.50 | Put | | 11580.00000 | 10200 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.25 | Call | | 9718.00000 | 10913 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.25 | Put | | 22150.00000 | 20096 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.75 | Call | | 31905.00000 | 34382 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.75 | Put | | 5155.00000 | 4384 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.00 | Call | | 47551.00000 | 50448 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.00 | Put | | 1919.00000 | 1567 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.25 | Call | | 64648.00000 | 67767 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.25 | Put | | 589.00000 | 459 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.00 | Call | | 4165.00000 | 4791 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 7.00 | Put | | 36923.00000 | 34300 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 9.00 | Call | | 116732.00000 | 119979 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 9.00 | Put | | 5.00000 | 3 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.50 | Call | | 82190.00000 | 85401 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.50 | Put | | 148.00000 | 110 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.75 | Call | | 99625.00000 | 102865 | 7.26 | 0.00 | 0.00 |
| R203 On 04/05/2006 Bond Future | 8.75 | Put | | 30.00000 | 21 | 7.26 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | | | 7.36400 | 7.40700 | | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Call | | 25395.00000 | 27265 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Put | | 18184.00000 | 16696 | 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 | 7.25 | Call | | 16182.00000 | 17572 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Put | | 28505.00000 | 26539 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Call | | 37067.00000 | 39388 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Put | | 10785.00000 | 9750 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Call | | 50811.00000 | 53509 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Put | | 5914.00000 | 5255 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Call | | 66055.00000 | 69030 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Put | | 2984.00000 | 2603 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Call | | 9499.00000 | 10444 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Put | | 41836.00000 | 39424 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Call | | 82196.00000 | 85353 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Put | | 1380.00000 | 1180 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Call | | 98726.00000 | 101988 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Put | | 584.00000 | 489 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Call | | 115287.00000 | 118603 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Put | | 225.00000 | 185 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | | | 7.36700 | 7.41100 | | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Call | | 29610.00000 | 31467 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Put | | 22815.00000 | 21292 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Call | | 20553.00000 | 22017 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Put | | 32992.00000 | 31075 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Call | | 4868.00000 | 5358 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Put | | 77831.00000 | 74941 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Call | | 8374.00000 | 9130 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Put | | 60679.00000 | 58055 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Call | | 13514.00000 | 14601 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Put | | 45648.00000 | 43354 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Call | | 40620.00000 | 42854 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Put | | 15042.00000 | 13896 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Call | | 53346.00000 | 55914 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Put | | 9425.00000 | 8612 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Call | | 67436.00000 | 70274 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Put | | 5598.00000 | 5055 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Call | | 82483.00000 | 85524 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Put | | 3145.00000 | 2805 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Call | | 98102.00000 | 101283 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Put | | 1668.00000 | 1469 | 7.14 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 7.37600 | 7.41900 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 33508.00000 | 35266 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 27426.00000 | 25935 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 24641.00000 | 26079 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 37480.00000 | 35670 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 7667.00000 | 8270 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 79999.00000 | 77354 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 11824.00000 | 12669 | 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 | 6.75 | Put | | 63859.00000 | 61455 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 17431.00000 | 18559 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 49639.00000 | 47519 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 43977.00000 | 46045 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 19408.00000 | 18228 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 55891.00000 | 58241 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 13258.00000 | 12360 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 69012.00000 | 71605 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 8730.00000 | 8075 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 83063.00000 | 85854 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 5533.00000 | 5076 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 97758.00000 | 100701 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 3373.00000 | 3068 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 112834.00000 | 115887 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 1975.00000 | 1781 | 7.05 | 0.00 | 0.00 |
| R204 On 04/05/2006 Bond Future | | | 7.34500 | 7.39100 | | 7.75 | 0.00 | 0.00 |
| R204 On 04/05/2006 Bond Future | 8.00 | Call | | 51414.00000 | 54881 | 7.75 | 0.00 | 0.00 |
| R204 On 04/05/2006 Bond Future | 8.00 | Put | | 1981.00000 | 1583 | 7.75 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | | | 7.34500 | 7.39300 | | 7.95 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Call | | 54910.00000 | 58132 | 7.95 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Put | | 6244.00000 | 5483 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | | | 7.34700 | 7.39500 | | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Call | | 33569.00000 | 35757 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Put | | 25040.00000 | 23298 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Call | | 23802.00000 | 25553 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Put | | 35734.00000 | 33555 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Call | | 6192.00000 | 6828 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Put | | 82809.00000 | 79516 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Call | | 10268.00000 | 11218 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Put | | 64757.00000 | 61777 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Call | | 16062.00000 | 17391 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Put | | 48994.00000 | 46393 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Call | | 45274.00000 | 47879 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Put | | 16809.00000 | 15484 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Call | | 58675.00000 | 61649 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Put | | 10783.00000 | 9826 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Call | | 73421.00000 | 76697 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Put | | 6596.00000 | 5942 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Call | | 89119.00000 | 92627 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Put | | 3842.00000 | 3419 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Call | | 105390.00000 | 109062 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Put | | 2128.00000 | 1870 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Call | | 121914.00000 | 125695 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Put | | 1120.00000 | 971 | 7.95 | 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 | | | 7.35200 | 7.40100 | | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 36824.00000 | 39007 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 28892.00000 | 27120 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 27252.00000 | 29050 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 39506.00000 | 37348 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 8684.00000 | 9456 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 84696.00000 | 81512 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 13276.00000 | 14348 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 67485.00000 | 64603 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 19417.00000 | 20837 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 52379.00000 | 49844 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 48056.00000 | 50610 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 20448.00000 | 19047 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 60771.00000 | 63662 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 13981.00000 | 12917 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 74713.00000 | 77894 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 9222.00000 | 8447 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 89587.00000 | 93001 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Put | | 5862.00000 | 5321 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 105092.00000 | 108686 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 3587.00000 | 3226 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 120956.00000 | 124680 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 2112.00000 | 1881 | 7.86 | 0.00 | 0.00 |
| R207 On 04/05/2006 Bond Future | | | 7.31400 | 7.36200 | | 8.42 | 0.00 | 0.00 |
| R207 On 04/05/2006 Bond Future | 8.00 | Call | | 53984.00000 | 57682 | 8.42 | 0.00 | 0.00 |
| R207 On 04/05/2006 Bond Future | 8.00 | Put | | 1823.00000 | 1440 | 8.42 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | | | 7.31400 | 7.36400 | | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Call | | 57394.00000 | 60841 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Put | | 5939.00000 | 5182 | 8.61 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | | | 7.31300 | 7.36400 | | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Call | | 13016.00000 | 14855 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Put | | 22534.00000 | 20130 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Call | | 23361.00000 | 26000 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Put | | 12164.00000 | 10561 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Call | | 2561.00000 | 3103 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Put | | 55299.00000 | 51598 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Call | | 6272.00000 | 7366 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Put | | 37096.00000 | 33946 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Call | | 53265.00000 | 57066 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Put | | 2338.00000 | 1896 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Call | | 37079.00000 | 40407 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Put | | 5740.00000 | 4825 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Call | | 70791.00000 | 74855 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Put | | 814.00000 | 635 | 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 | 8.50 | Call | | 88746.00000 | 92929 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Put | | 241.00000 | 180 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Call | | 106590.00000 | 110816 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Put | | 60.00000 | 43 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Call | | 124077.00000 | 128316 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Put | | 13.00000 | 9 | 0.00 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 7.31600 | 7.36800 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 29115.00000 | 31125 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 38852.00000 | 36587 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 39060.00000 | 41484 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 28318.00000 | 26466 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 14415.00000 | 15635 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 66853.00000 | 63798 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 20906.00000 | 22507 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 51697.00000 | 49023 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 50644.00000 | 53462 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 19981.00000 | 18524 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 63671.00000 | 66844 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 13627.00000 | 12525 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 77871.00000 | 81346 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 8971.00000 | 8171 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 92943.00000 | 96661 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Put | | 5695.00000 | 5138 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 108587.00000 | 112490 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 3483.00000 | 3112 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 124532.00000 | 128569 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 2052.00000 | 1814 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 9514.00000 | 10400 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 84211.00000 | 80823 | 8.55 | 0.00 | 0.00 |

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|-------------------------------|-------------|-----------------|
| Total for Derivatives: | 0.00 | 1,872.00 |
|-------------------------------|-------------|-----------------|

| | | |
|---------------------|-------------|-----------------|
| Grand Total: | 0.00 | 1,872.00 |
|---------------------|-------------|-----------------|