



Daily MTM Report

Daily summary for 24/05/2006

| 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 | | | 7.50000 | 7.47500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.71000 | 7.68000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.49500 | 7.46500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.38000 | 7.35500 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.70500 | 7.67500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.73000 | 7.70000 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.73000 | 7.70000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.71500 | 7.68400 | | | 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 |
|------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
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Derivatives

| | | | | | | | | |
|--------------------------|--------|------|-----------|--------------|--------|------|------|--------|
| GOVI On 03/08/2006 jGovi | | | 242.37800 | 242.71600 | | 4.31 | 0.00 | 561.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Call | | 127193.00000 | 123820 | 4.31 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Put | | 33.00000 | 40 | 4.31 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | | | 246.78500 | 247.11700 | | 4.10 | 0.00 | 301.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | 171261.00000 | 167953 | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Put | | 91.00000 | 103 | 4.10 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | | | 251.31000 | 251.62900 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 216356.00000 | 213173 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 66.00000 | 73 | 3.89 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.85100 | 7.45500 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 7.96200 | 7.68200 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.88800 | 7.42300 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 7.58800 | 7.34200 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 7.92900 | 7.64200 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 7.95300 | 7.68300 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 7.91900 | 7.66900 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 7.91700 | 7.65600 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 7.07900 | 7.07900 | | 0.00 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 7.27600 | 7.27900 | | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 1012.00000 | 1004 | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Put | | 329.00000 | 328 | 0.35 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.51100 | 7.50000 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 1700.00000 | 1716 | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 476.00000 | 465 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 7.62300 | 7.61400 | | 0.36 | 0.00 | 35.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 1356.00000 | 1365 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 1077.00000 | 1064 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 7.77300 | 7.74100 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 1749.00000 | 1791 | 0.37 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 1159.00000 | 1123 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 7.77000 | 7.77700 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 1974.00000 | 1963 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 1297.00000 | 1302 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 7.87600 | 7.86000 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 2371.00000 | 2393 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 1424.00000 | 1405 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 7.89700 | 7.89700 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 26582.00000 | 26561 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 25593.00000 | 25572 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | | | 7.70500 | 7.69500 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Call | | 13545.00000 | 13606 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Put | | 5310.00000 | 5187 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | | | 7.79800 | 7.78400 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Call | | 18778.00000 | 18897 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Put | | 8909.00000 | 8770 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | | | 7.89400 | 7.87300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Call | | 26929.00000 | 27651 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Put | | 1311.00000 | 1180 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | | | 7.93900 | 7.91500 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Call | | 31069.00000 | 31815 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Put | | 3766.00000 | 3539 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | | | 7.92800 | 7.90200 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Call | | 45015.00000 | 46716 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Put | | 154.00000 | 117 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | | | 7.94900 | 7.92300 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Call | | 47387.00000 | 48970 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Put | | 1153.00000 | 1007 | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2006 jRod | | | 6.78900 | 6.79000 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2006 jRod | | | 6.83600 | 6.83900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2006 jRod | | | 6.94700 | 6.95300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2006 jRod | | | 6.95400 | 6.95700 | | 0.00 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | | | 7.55000 | 7.52750 | | 2.45 | 0.00 | 754.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Call | | 5259.00000 | 4820 | 2.62 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Put | | 6316.00000 | 6742 | 2.62 | 0.00 | 100.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Call | | 1670.00000 | 1465 | 2.45 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Put | | 12396.00000 | 13054 | 2.45 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.00 | Call | | 275.00000 | 225 | 2.26 | 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 | | 20768.00000 | 21582 | 2.26 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Call | | 11289.00000 | 10643 | 2.78 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Put | | 2777.00000 | 2996 | 2.78 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Call | | 19061.00000 | 18290 | 2.94 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Put | | 1077.00000 | 1170 | 2.94 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Call | | 27741.00000 | 26911 | 3.10 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Put | | 382.00000 | 416 | 3.10 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Call | | 36768.00000 | 35915 | 3.26 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Put | | 127.00000 | 139 | 3.26 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Call | | 45868.00000 | 45007 | 3.42 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Put | | 41.00000 | 44 | 3.42 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Call | | 54934.00000 | 54070 | 3.58 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Put | | 13.00000 | 14 | 3.58 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | | | 7.53400 | 7.50800 | | 2.50 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Call | | 8518.00000 | 8031 | 2.70 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Put | | 8808.00000 | 9262 | 2.70 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Call | | 4211.00000 | 3892 | 2.50 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Put | | 13606.00000 | 14229 | 2.50 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Call | | 1560.00000 | 1401 | 2.30 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Put | | 20151.00000 | 20933 | 2.30 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Call | | 28648.00000 | 27835 | 3.30 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Put | | 2146.00000 | 2274 | 3.30 | 0.00 | 100.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Call | | 36485.00000 | 35620 | 3.42 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Put | | 1223.00000 | 1300 | 3.42 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Call | | 368.00000 | 317 | 2.10 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Put | | 28243.00000 | 29133 | 2.10 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Call | | 14280.00000 | 13648 | 2.90 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Put | | 5552.00000 | 5862 | 2.90 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Call | | 21113.00000 | 20373 | 3.10 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Put | | 3455.00000 | 3657 | 3.10 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Call | | 42.00000 | 34 | 1.90 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Put | | 37293.00000 | 38227 | 1.90 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Call | | 44620.00000 | 43723 | 3.53 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Put | | 684.00000 | 728 | 3.53 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Call | | 52931.00000 | 52016 | 3.69 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Put | | 404.00000 | 430 | 3.69 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Call | | 61277.00000 | 60351 | 3.85 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Put | | 241.00000 | 256 | 3.85 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 7.54900 | 7.52300 | | 2.50 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 10464.00000 | 10014 | 2.66 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 11245.00000 | 11676 | 2.66 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 6246.00000 | 5913 | 2.50 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 15553.00000 | 16103 | 2.50 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 3072.00000 | 2862 | 2.30 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 20985.00000 | 21658 | 2.30 | 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 | 6.50 | Call | | 285.00000 | 251 | 1.90 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 35651.00000 | 36499 | 1.90 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 1154.00000 | 1051 | 2.10 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 27754.00000 | 28533 | 2.10 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 15703.00000 | 15149 | 2.82 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 8035.00000 | 8362 | 2.82 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 21732.00000 | 21092 | 2.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 5692.00000 | 5934 | 2.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 28360.00000 | 27655 | 3.13 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 4025.00000 | 4201 | 3.13 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 35420.00000 | 34666 | 3.29 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 2865.00000 | 2992 | 3.29 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 42752.00000 | 41962 | 3.45 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 2052.00000 | 2144 | 3.45 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 50253.00000 | 49438 | 3.61 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 1483.00000 | 1549 | 3.61 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 57850.00000 | 57016 | 3.77 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 1082.00000 | 1130 | 3.77 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | | | 7.74500 | 7.71750 | | 4.40 | 0.00 | 122.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Call | | 13174.00000 | 11940 | 4.69 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Put | | 10579.00000 | 11541 | 4.69 | 0.00 | 100.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Call | | 4539.00000 | 3915 | 4.40 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Put | | 22080.00000 | 23653 | 4.40 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Call | | 939.00000 | 754 | 4.18 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Put | | 39016.00000 | 41028 | 4.18 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Call | | 26692.00000 | 24963 | 4.97 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Put | | 4351.00000 | 4818 | 4.97 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Call | | 43232.00000 | 41219 | 5.20 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Put | | 1527.00000 | 1711 | 5.20 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Call | | 91.00000 | 66 | 3.95 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Put | | 59111.00000 | 61283 | 3.95 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Call | | 61173.00000 | 59038 | 5.43 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Put | | 477.00000 | 539 | 5.43 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Call | | 79458.00000 | 77280 | 5.67 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Put | | 138.00000 | 156 | 5.67 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Call | | 97626.00000 | 95434 | 5.90 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Put | | 38.00000 | 43 | 5.90 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Call | | 115516.00000 | 113321 | 6.14 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Put | | 10.00000 | 11 | 6.14 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | | | 7.74400 | 7.71300 | | 4.50 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Call | | 19196.00000 | 17880 | 4.80 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Put | | 16310.00000 | 17413 | 4.80 | 0.00 | 158.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Call | | 9660.00000 | 8792 | 4.50 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Put | | 26435.00000 | 27987 | 4.50 | 0.00 | 0.00 |

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| R157 On 02/11/2006 Bond Future | 7.25 | Call | | 3837.00000 | 3387 | 4.25 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Put | | 40656.00000 | 42625 | 4.25 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Call | | 62582.00000 | 60419 | 5.56 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Put | | 2917.00000 | 3173 | 5.56 | 0.00 | 117.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Call | | 174.00000 | 139 | 3.73 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Put | | 78257.00000 | 80640 | 3.73 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Call | | 1072.00000 | 907 | 4.00 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Put | | 58323.00000 | 60578 | 4.00 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Call | | 31834.00000 | 30139 | 5.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Put | | 9659.00000 | 10383 | 5.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Call | | 46492.00000 | 44516 | 5.33 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Put | | 5393.00000 | 5836 | 5.33 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Call | | 79432.00000 | 77156 | 5.80 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Put | | 1551.00000 | 1693 | 5.80 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Call | | 96571.00000 | 94230 | 6.03 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Put | | 815.00000 | 892 | 6.03 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Call | | 113703.00000 | 111324 | 6.22 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Put | | 407.00000 | 447 | 6.22 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Call | | 130710.00000 | 128311 | 6.41 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Put | | 202.00000 | 222 | 6.41 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Call | | 147475.00000 | 145064 | 6.41 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Put | | 76.00000 | 84 | 6.41 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 7.76100 | 7.73000 | | 4.50 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 23134.00000 | 21887 | 4.77 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 21613.00000 | 22723 | 4.77 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 13593.00000 | 12685 | 4.50 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 31248.00000 | 32696 | 4.50 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 6782.00000 | 6213 | 4.24 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 43976.00000 | 45764 | 4.24 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 2686.00000 | 2401 | 3.97 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 59791.00000 | 61862 | 3.97 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 35011.00000 | 33469 | 5.03 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 14670.00000 | 15485 | 5.03 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 48509.00000 | 46729 | 5.26 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 9697.00000 | 10273 | 5.26 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 63278.00000 | 61318 | 5.48 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 6334.00000 | 6731 | 5.48 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 78853.00000 | 76764 | 5.71 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 4112.00000 | 4379 | 5.71 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 94876.00000 | 92698 | 5.93 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 2665.00000 | 2843 | 5.93 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 111021.00000 | 108779 | 6.10 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 1660.00000 | 1774 | 6.10 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 127226.00000 | 124942 | 6.27 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 1028.00000 | 1101 | 6.27 | 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 | 9.75 | Call | | 143263.00000 | 140947 | 6.27 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 535.00000 | 576 | 6.27 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | | | 7.50200 | 7.47200 | | 7.20 | 0.00 | 34.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Call | | 19468.00000 | 17346 | 7.50 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Put | | 15891.00000 | 17601 | 7.50 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Call | | 6416.00000 | 5403 | 7.20 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Put | | 35309.00000 | 38128 | 7.20 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Call | | 1291.00000 | 1007 | 7.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Put | | 63882.00000 | 67430 | 7.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Call | | 125.00000 | 88 | 6.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Put | | 97693.00000 | 101489 | 6.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Call | | 40556.00000 | 37496 | 7.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Put | | 5682.00000 | 6454 | 7.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Call | | 66683.00000 | 63114 | 8.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Put | | 1637.00000 | 1900 | 8.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Call | | 94532.00000 | 90770 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Put | | 391.00000 | 461 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Call | | 122266.00000 | 118446 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Put | | 61.00000 | 73 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Call | | 149288.00000 | 145457 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Put | | 7.00000 | 8 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Call | | 175410.00000 | 171577 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Put | | 1.00000 | 1 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Call | | 200630.00000 | 196797 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Put | | 0.00000 | 0 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | | | 7.50500 | 7.47500 | | 7.20 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Call | | 28613.00000 | 26561 | 7.50 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Put | | 25441.00000 | 27194 | 7.50 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Call | | 14214.00000 | 12898 | 7.20 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Put | | 43285.00000 | 45773 | 7.20 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Call | | 5742.00000 | 5067 | 7.00 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Put | | 68263.00000 | 71392 | 7.00 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Call | | 1689.00000 | 1436 | 6.75 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Put | | 98921.00000 | 102472 | 6.75 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Call | | 48022.00000 | 45323 | 7.75 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Put | | 13765.00000 | 14870 | 7.75 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Call | | 71182.00000 | 68008 | 8.00 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Put | | 6947.00000 | 7576 | 8.00 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Call | | 96461.00000 | 92987 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Put | | 3309.00000 | 3639 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Call | | 122347.00000 | 118689 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Put | | 1296.00000 | 1442 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Call | | 148428.00000 | 144680 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Put | | 452.00000 | 508 | 8.25 | 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 | 9.00 | Call | | 174106.00000 | 170321 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Put | | 140.00000 | 159 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Call | | 333.00000 | 270 | 6.50 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Put | | 133592.00000 | 137333 | 6.50 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 7.50700 | 7.47700 | | 7.20 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 38685.00000 | 36654 | 8.46 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 35788.00000 | 37534 | 8.46 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 22224.00000 | 20749 | 7.83 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 51338.00000 | 53640 | 7.83 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 10378.00000 | 9487 | 7.20 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 72691.00000 | 75577 | 7.20 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 3881.00000 | 3456 | 6.75 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 100635.00000 | 103986 | 6.75 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 1020.00000 | 877 | 6.32 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 133508.00000 | 137141 | 6.32 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 58638.00000 | 56144 | 9.08 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 24869.00000 | 26152 | 9.08 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 80869.00000 | 78019 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 17318.00000 | 18245 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 102730.00000 | 99575 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 10444.00000 | 11066 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 126007.00000 | 122624 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 5989.00000 | 6382 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 150052.00000 | 146510 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 3264.00000 | 3498 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 174327.00000 | 170682 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 1690.00000 | 1822 | 9.68 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | | | 7.40700 | 7.38000 | | 1.00 | 0.00 | 55.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Call | | 3282.00000 | 3021 | 1.19 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Put | | 1497.00000 | 1638 | 1.19 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Call | | 1227.00000 | 1078 | 1.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Put | | 3166.00000 | 3418 | 1.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Call | | 282.00000 | 231 | 1.00 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Put | | 5962.00000 | 6314 | 1.00 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Call | | 27.00000 | 20 | 0.92 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Put | | 9467.00000 | 9862 | 0.92 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Call | | 6138.00000 | 5803 | 1.30 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Put | | 647.00000 | 714 | 1.30 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Call | | 9425.00000 | 9051 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Put | | 247.00000 | 274 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Call | | 12912.00000 | 12518 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Put | | 64.00000 | 72 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Call | | 16512.00000 | 16112 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Put | | 13.00000 | 15 | 1.38 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 03/08/2006 Bond Future | 8.75 | Call | | 20136.00000 | 19734 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Put | | 2.00000 | 2 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Call | | 23750.00000 | 23348 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 1.38 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | | | 7.42100 | 7.39300 | | 0.95 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Call | | 3799.00000 | 3592 | 1.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Put | | 2453.00000 | 2598 | 1.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Call | | 2048.00000 | 1901 | 1.02 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Put | | 3851.00000 | 4057 | 1.02 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Call | | 888.00000 | 804 | 0.95 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Put | | 5855.00000 | 6123 | 0.95 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Call | | 240.00000 | 208 | 0.85 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Put | | 8384.00000 | 8705 | 0.85 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Call | | 0.00000 | 0 | 0.64 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Put | | 17758.00000 | 18111 | 0.64 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Call | | 2.00000 | 1 | 0.68 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Put | | 14541.00000 | 14893 | 0.68 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Call | | 40.00000 | 33 | 0.78 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Put | | 11375.00000 | 11720 | 0.78 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Call | | 5989.00000 | 5732 | 1.17 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Put | | 1506.00000 | 1602 | 1.17 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Call | | 8534.00000 | 8243 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Put | | 928.00000 | 990 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Call | | 11178.00000 | 10860 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Put | | 463.00000 | 498 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Call | | 14022.00000 | 13687 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Put | | 210.00000 | 228 | 1.25 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 7.43600 | 7.40800 | | 0.95 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Call | | 4297.00000 | 4136 | 1.07 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 3356.00000 | 3482 | 1.07 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 2812.00000 | 2684 | 1.00 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 4431.00000 | 4589 | 1.00 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 1699.00000 | 1605 | 0.95 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 5886.00000 | 6079 | 0.95 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 780.00000 | 723 | 0.85 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 7545.00000 | 7775 | 0.85 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Call | | 9.00000 | 8 | 0.63 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Put | | 14568.00000 | 14852 | 0.63 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 69.00000 | 60 | 0.70 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 12020.00000 | 12298 | 0.70 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 279.00000 | 253 | 0.77 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 9632.00000 | 9893 | 0.77 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 6068.00000 | 5880 | 1.15 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 2577.00000 | 2676 | 1.15 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 7998.00000 | 7788 | 1.22 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 1968.00000 | 2044 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 9889.00000 | 9658 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 1328.00000 | 1384 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 11946.00000 | 11699 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 863.00000 | 902 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 14134.00000 | 13874 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 540.00000 | 566 | 1.22 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | | | 7.72400 | 7.69300 | | 4.80 | 0.00 | 26.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Call | | 11026.00000 | 9883 | 4.79 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Put | | 7421.00000 | 8241 | 4.79 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Call | | 3715.00000 | 3139 | 4.43 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Put | | 16037.00000 | 17424 | 4.43 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Call | | 22279.00000 | 20706 | 5.19 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Put | | 3048.00000 | 3437 | 5.19 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Call | | 35698.00000 | 33894 | 5.56 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Put | | 1135.00000 | 1293 | 5.56 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Call | | 50016.00000 | 48112 | 5.95 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Put | | 409.00000 | 467 | 5.95 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Call | | 64515.00000 | 62574 | 6.33 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Put | | 146.00000 | 167 | 6.33 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Call | | 78889.00000 | 76932 | 6.40 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Put | | 33.00000 | 39 | 6.40 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Call | | 93078.00000 | 91116 | 6.40 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Put | | 6.00000 | 7 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | | | 7.73800 | 7.70700 | | 4.70 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Call | | 16529.00000 | 15477 | 5.20 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Put | | 13872.00000 | 14736 | 5.20 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Call | | 8298.00000 | 7588 | 4.70 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Put | | 21208.00000 | 22415 | 4.70 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Call | | 3487.00000 | 3101 | 4.45 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Put | | 32256.00000 | 33787 | 4.45 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Call | | 936.00000 | 796 | 4.07 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Put | | 45863.00000 | 47639 | 4.07 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Call | | 129.00000 | 102 | 3.68 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Put | | 61519.00000 | 63409 | 3.68 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Call | | 26790.00000 | 25464 | 5.62 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Put | | 8853.00000 | 9442 | 5.62 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Call | | 38496.00000 | 36968 | 6.00 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Put | | 5559.00000 | 5947 | 6.00 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Call | | 51194.00000 | 49529 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Put | | 3532.00000 | 3783 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Call | | 63917.00000 | 62143 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Put | | 1800.00000 | 1941 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Call | | 77159.00000 | 75316 | 6.40 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 02/11/2006 Bond Future | 9.00 | Put | | 849.00000 | 922 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Call | | 90613.00000 | 88732 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Put | | 370.00000 | 405 | 6.40 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 7.75100 | 7.72100 | | 4.70 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 19014.00000 | 18045 | 5.09 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 17265.00000 | 18105 | 5.09 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 10977.00000 | 10269 | 4.70 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 24429.00000 | 25530 | 4.70 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 5305.00000 | 4867 | 4.35 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 34236.00000 | 35606 | 4.35 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 2047.00000 | 1831 | 4.06 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Put | | 46740.00000 | 48333 | 4.06 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 546.00000 | 472 | 3.76 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 61292.00000 | 63027 | 3.76 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 29348.00000 | 28166 | 5.63 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 12671.00000 | 13298 | 5.63 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 39961.00000 | 38605 | 5.87 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 8623.00000 | 9077 | 5.87 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 51933.00000 | 50453 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 6197.00000 | 6526 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 63613.00000 | 62021 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 3734.00000 | 3952 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 75911.00000 | 74237 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 2142.00000 | 2278 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 88581.00000 | 86851 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 1168.00000 | 1248 | 6.27 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | | | 7.74400 | 7.71400 | | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Call | | 14948.00000 | 13664 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Put | | 12230.00000 | 13212 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Call | | 7018.00000 | 6233 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Put | | 23370.00000 | 24850 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Call | | 2676.00000 | 2294 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Put | | 38562.00000 | 40446 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Call | | 805.00000 | 662 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Put | | 56705.00000 | 58828 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Call | | 26705.00000 | 24969 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Put | | 5371.00000 | 5901 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Call | | 41442.00000 | 39403 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Put | | 1934.00000 | 2160 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Call | | 57814.00000 | 55624 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Put | | 561.00000 | 637 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Call | | 74709.00000 | 72463 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Put | | 130.00000 | 149 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Call | | 91522.00000 | 89260 | 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 | 9.00 | Put | | 24.00000 | 28 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | | | 7.75800 | 7.72700 | | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Call | | 20833.00000 | 19588 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Put | | 19123.00000 | 20182 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Call | | 12749.00000 | 11844 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Put | | 29822.00000 | 31220 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Call | | 7126.00000 | 6530 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Put | | 43432.00000 | 45140 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Call | | 3604.00000 | 3252 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Put | | 59605.00000 | 61557 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Call | | 660.00000 | 575 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Put | | 97491.00000 | 99709 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Call | | 1635.00000 | 1451 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Put | | 77807.00000 | 79926 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Call | | 31413.00000 | 29842 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Put | | 11360.00000 | 12092 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Call | | 44178.00000 | 42335 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Put | | 6208.00000 | 6668 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Call | | 58574.00000 | 56531 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Put | | 3103.00000 | 3364 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Call | | 73979.00000 | 71808 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Put | | 1413.00000 | 1545 | 7.14 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 7.77200 | 7.74100 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 25416.00000 | 24214 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 24758.00000 | 25821 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 17380.00000 | 16442 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 35209.00000 | 36535 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 11246.00000 | 10555 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 47996.00000 | 49570 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 2083.00000 | 1901 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 98326.00000 | 100409 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 3911.00000 | 3605 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 79857.00000 | 81816 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 6851.00000 | 6375 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 62970.00000 | 64758 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 35346.00000 | 33890 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 16625.00000 | 17433 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 46999.00000 | 45314 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 10627.00000 | 11207 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 60068.00000 | 58195 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 6449.00000 | 6841 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 74182.00000 | 72166 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 3708.00000 | 3956 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 88963.00000 | 86846 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 2015.00000 | 2163 | 7.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 03/08/2006 Bond Future | | | 7.74500 | 7.72400 | | 7.95 | 0.00 | 83.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Call | | 27787.00000 | 26486 | 7.95 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Put | | 6044.00000 | 6419 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | | | 7.75600 | 7.72600 | | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Call | | 23209.00000 | 21922 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Put | | 21318.00000 | 22394 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Call | | 14583.00000 | 13629 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Put | | 32628.00000 | 34037 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Call | | 8436.00000 | 7790 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Put | | 46942.00000 | 48659 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Call | | 4455.00000 | 4058 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Put | | 63961.00000 | 65928 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Call | | 916.00000 | 809 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Put | | 104107.00000 | 106363 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Call | | 2130.00000 | 1912 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Put | | 83193.00000 | 85338 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Call | | 34324.00000 | 32719 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Put | | 13005.00000 | 13764 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Call | | 47618.00000 | 45744 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Put | | 7367.00000 | 7857 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Call | | 62560.00000 | 60485 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Put | | 3857.00000 | 4145 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Call | | 78548.00000 | 76339 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Put | | 1859.00000 | 2014 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Call | | 95044.00000 | 92756 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Put | | 824.00000 | 899 | 7.95 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 7.76700 | 7.73700 | | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 27453.00000 | 26206 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 26442.00000 | 27526 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 18881.00000 | 17903 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 37547.00000 | 38899 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 12299.00000 | 11574 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 51149.00000 | 52755 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 7550.00000 | 7047 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 67109.00000 | 68937 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 2339.00000 | 2143 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 104948.00000 | 107083 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 4348.00000 | 4022 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 85155.00000 | 87160 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 37996.00000 | 36489 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 17803.00000 | 18627 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 50318.00000 | 48581 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 11425.00000 | 12018 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 64098.00000 | 62169 | 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 | 8.50 | Put | | 6970.00000 | 7372 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 78943.00000 | 76868 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 4035.00000 | 4291 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 94459.00000 | 92282 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 2212.00000 | 2366 | 7.86 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | | | 7.72900 | 7.69900 | | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Call | | 29526.00000 | 27654 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Put | | 5636.00000 | 6182 | 8.61 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | | | 7.73800 | 7.70700 | | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Call | | 14891.00000 | 13533 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Put | | 11466.00000 | 12579 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Call | | 6528.00000 | 5752 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Put | | 23245.00000 | 24940 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Call | | 2228.00000 | 1892 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Put | | 39661.00000 | 41795 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Call | | 571.00000 | 465 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Put | | 59309.00000 | 61673 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Call | | 106.00000 | 83 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Put | | 80759.00000 | 83205 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Call | | 27601.00000 | 25706 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Put | | 4589.00000 | 5165 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Call | | 43510.00000 | 41266 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Put | | 1447.00000 | 1675 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Call | | 60944.00000 | 58540 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Put | | 353.00000 | 420 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Call | | 78681.00000 | 76225 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Put | | 65.00000 | 80 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Call | | 96159.00000 | 93691 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Put | | 9.00000 | 12 | 0.00 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 7.74600 | 7.71600 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 28826.00000 | 27537 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 26149.00000 | 27222 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 19976.00000 | 18956 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 37220.00000 | 38563 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 13121.00000 | 12360 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 50844.00000 | 52446 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 8129.00000 | 7596 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 66907.00000 | 68736 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 4729.00000 | 4380 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 85153.00000 | 87167 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 39630.00000 | 38081 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 17573.00000 | 18386 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 52178.00000 | 50399 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 11264.00000 | 11848 | 8.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 66133.00000 | 64165 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Put | | 6871.00000 | 7266 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 81097.00000 | 78987 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 3980.00000 | 4232 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 96681.00000 | 94470 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 2187.00000 | 2339 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 2571.00000 | 2359 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 105255.00000 | 107406 | 8.55 | 0.00 | 0.00 |

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|-------------------------------|--|--|--|--|--|--|-------------|-----------------|
| Total for Derivatives: | | | | | | | 0.00 | 2,546.00 |
|-------------------------------|--|--|--|--|--|--|-------------|-----------------|

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|---------------------|--|--|--|--|--|--|-------------|-----------------|
| Grand Total: | | | | | | | 0.00 | 2,546.00 |
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