



Daily MTM Report

Daily summary for 30/05/2006

| 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 | | | 7.44500 | 7.45000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.66500 | 7.67000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.44500 | 7.45000 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 7.32500 | 7.33000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.65500 | 7.66000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.69500 | 7.68500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.68500 | 7.68500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.66300 | 7.67000 | | | 0.00 | 0.00 |
| Total for j-Bonds: | | | | | | | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>Derivatives</u> | | | | | | | | |
| GOVI On 03/08/2006 jGovi | | | 242.96100 | 242.92000 | | 4.31 | 0.00 | 561.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Call | | 129218.00000 | 129626 | 4.31 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Put | | 18.00000 | 16 | 4.31 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | | | 247.36300 | 247.31900 | | 4.10 | 0.00 | 301.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | 173259.00000 | 173695 | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Put | | 69.00000 | 65 | 4.10 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | | | 251.87000 | 251.82600 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 218314.00000 | 218751 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 54.00000 | 51 | 3.89 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 7.79300 | 7.79700 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 7.91100 | 7.91600 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.82000 | 7.82500 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 7.54000 | 7.54600 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 7.87700 | 7.88300 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 7.89900 | 7.90400 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 7.86300 | 7.86900 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 7.85900 | 7.86500 | | 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 | | | 7.21600 | 7.22800 | | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 906.00000 | 883 | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Put | | 348.00000 | 354 | 0.35 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 7.47200 | 7.47600 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 1643.00000 | 1634 | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 478.00000 | 479 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 7.57600 | 7.58500 | | 0.36 | 0.00 | 35.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 1304.00000 | 1290 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 1096.00000 | 1104 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 7.72300 | 7.72400 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 1713.00000 | 1709 | 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 | | 1165.00000 | 1164 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 7.69700 | 7.70700 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 1868.00000 | 1852 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 1361.00000 | 1370 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 7.79700 | 7.79800 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 2267.00000 | 2264 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 1483.00000 | 1483 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 7.81500 | 7.82200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 26366.00000 | 26336 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 25561.00000 | 25549 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | | | 7.64000 | 7.64600 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Call | | 12618.00000 | 12487 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Put | | 5286.00000 | 5267 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | | | 7.72800 | 7.73400 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Call | | 17984.00000 | 17878 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Put | | 9035.00000 | 9039 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | | | 7.82700 | 7.83700 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Call | | 25466.00000 | 25079 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Put | | 1303.00000 | 1322 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | | | 7.87100 | 7.87900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Call | | 29750.00000 | 29467 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Put | | 3899.00000 | 3940 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | | | 7.87400 | 7.87900 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Call | | 43476.00000 | 43142 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Put | | 141.00000 | 140 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | | | 7.89500 | 7.90000 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Call | | 45897.00000 | 45576 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Put | | 1189.00000 | 1201 | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2006 jRod | | | 6.78900 | 6.78900 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/06/2006 jRod | | | 6.82400 | 6.82600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2006 jRod | | | 6.92500 | 6.92800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2006 jRod | | | 6.93500 | 6.93800 | | 0.00 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | | | 7.49500 | 7.49500 | | 2.45 | 0.00 | 754.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Call | | 5626.00000 | 5584 | 2.62 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Put | | 5434.00000 | 5392 | 2.62 | 0.00 | 100.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Call | | 1779.00000 | 1749 | 2.45 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Put | | 11255.00000 | 11224 | 2.45 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.00 | Call | | 284.00000 | 274 | 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 | | 19528.00000 | 19518 | 2.26 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Call | | 11986.00000 | 11950 | 2.78 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Put | | 2224.00000 | 2188 | 2.78 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Call | | 20026.00000 | 20005 | 2.94 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Put | | 792.00000 | 771 | 2.94 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Call | | 28865.00000 | 28855 | 3.10 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Put | | 255.00000 | 245 | 3.10 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Call | | 37967.00000 | 37963 | 3.26 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Put | | 77.00000 | 73 | 3.26 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Call | | 47099.00000 | 47098 | 3.42 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Put | | 22.00000 | 21 | 3.42 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Call | | 56177.00000 | 56176 | 3.58 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Put | | 6.00000 | 6 | 3.58 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | | | 7.47300 | 7.47900 | | 2.50 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Call | | 8892.00000 | 8978 | 2.70 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Put | | 8130.00000 | 7998 | 2.70 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Call | | 4424.00000 | 4475 | 2.50 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Put | | 12768.00000 | 12601 | 2.50 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Call | | 1649.00000 | 1672 | 2.30 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Put | | 19188.00000 | 18993 | 2.30 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Call | | 29431.00000 | 29601 | 3.30 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Put | | 1878.00000 | 1829 | 3.30 | 0.00 | 100.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Call | | 37360.00000 | 37546 | 3.42 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Put | | 1047.00000 | 1016 | 3.42 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Call | | 390.00000 | 397 | 2.10 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Put | | 27214.00000 | 27003 | 2.10 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Call | | 14814.00000 | 14934 | 2.90 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Put | | 5035.00000 | 4937 | 2.90 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Call | | 21787.00000 | 21935 | 3.10 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Put | | 3078.00000 | 3008 | 3.10 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Call | | 44.00000 | 45 | 1.90 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Put | | 36244.00000 | 36027 | 1.90 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Call | | 45560.00000 | 45758 | 3.53 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Put | | 572.00000 | 553 | 3.53 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Call | | 53910.00000 | 54116 | 3.69 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Put | | 331.00000 | 319 | 3.69 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Call | | 62282.00000 | 62491 | 3.85 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Put | | 194.00000 | 186 | 3.85 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 7.48700 | 7.49400 | | 2.50 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 10828.00000 | 10927 | 2.66 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 10624.00000 | 10486 | 2.66 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 6494.00000 | 6564 | 2.50 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 14817.00000 | 14650 | 2.50 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 3215.00000 | 3257 | 2.30 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 20145.00000 | 19949 | 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 | | 303.00000 | 309 | 1.90 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 34685.00000 | 34454 | 1.90 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 1217.00000 | 1237 | 2.10 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 26833.00000 | 26615 | 2.10 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 16180.00000 | 16307 | 2.82 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 7527.00000 | 7416 | 2.82 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 22311.00000 | 22462 | 2.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 5286.00000 | 5200 | 2.98 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 29026.00000 | 29197 | 3.13 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 3706.00000 | 3640 | 3.13 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 36156.00000 | 36343 | 3.29 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 2617.00000 | 2566 | 3.29 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 43545.00000 | 43743 | 3.45 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 1860.00000 | 1821 | 3.45 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 51089.00000 | 51297 | 3.61 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 1334.00000 | 1304 | 3.61 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 58719.00000 | 58934 | 3.77 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 966.00000 | 944 | 3.77 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | | | 7.38000 | 7.68500 | | 4.40 | 0.00 | 122.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Call | | 14126.00000 | 32085 | 4.69 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Put | | 8928.00000 | 2142 | 4.69 | 0.00 | 100.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Call | | 4869.00000 | 16342 | 4.40 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Put | | 19807.00000 | 6535 | 4.40 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Call | | 982.00000 | 5772 | 4.18 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Put | | 36456.00000 | 16501 | 4.18 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Call | | 28337.00000 | 50296 | 4.97 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Put | | 3393.00000 | 607 | 4.97 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Call | | 45388.00000 | 69198 | 5.20 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Put | | 1081.00000 | 145 | 5.20 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Call | | 88.00000 | 1132 | 3.95 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Put | | 56507.00000 | 32805 | 3.95 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Call | | 63601.00000 | 88075 | 5.43 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Put | | 303.00000 | 31 | 5.43 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Call | | 82001.00000 | 106675 | 5.67 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Put | | 78.00000 | 6 | 5.67 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Call | | 100209.00000 | 124937 | 5.90 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Put | | 19.00000 | 1 | 5.90 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Call | | 118112.00000 | 142854 | 6.14 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Put | | 4.00000 | 0 | 6.14 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | | | 7.69600 | 7.70200 | | 4.50 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Call | | 19329.00000 | 19528 | 4.80 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Put | | 15583.00000 | 15313 | 4.80 | 0.00 | 158.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Call | | 9675.00000 | 9794 | 4.50 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Put | | 25591.00000 | 25241 | 4.50 | 0.00 | 0.00 |

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| R157 On 02/11/2006 Bond Future | 7.25 | Call | | 3801.00000 | 3854 | 4.25 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Put | | 39760.00000 | 39344 | 4.25 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Call | | 63166.00000 | 63556 | 5.56 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Put | | 2641.00000 | 2562 | 5.56 | 0.00 | 117.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Call | | 163.00000 | 166 | 3.73 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Put | | 77386.00000 | 76920 | 3.73 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Call | | 1040.00000 | 1057 | 4.00 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Put | | 57432.00000 | 56979 | 4.00 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Call | | 32121.00000 | 32398 | 5.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Put | | 9086.00000 | 8894 | 5.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Call | | 46940.00000 | 47282 | 5.33 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Put | | 4982.00000 | 4855 | 5.33 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Call | | 80116.00000 | 80537 | 5.80 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Put | | 1374.00000 | 1327 | 5.80 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Call | | 97323.00000 | 97764 | 6.03 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Put | | 707.00000 | 679 | 6.03 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Call | | 114500.00000 | 114954 | 6.22 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Put | | 345.00000 | 330 | 6.22 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Call | | 131534.00000 | 131995 | 6.41 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Put | | 166.00000 | 158 | 6.41 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Call | | 148319.00000 | 148785 | 6.41 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Put | | 60.00000 | 57 | 6.41 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 7.71300 | 7.71900 | | 4.50 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 23305.00000 | 23501 | 4.77 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 20947.00000 | 20686 | 4.77 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 13671.00000 | 13806 | 4.50 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 30489.00000 | 30167 | 4.50 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 6797.00000 | 6876 | 4.24 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 43154.00000 | 42776 | 4.24 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 2676.00000 | 2712 | 3.97 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 58943.00000 | 58522 | 3.97 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 35291.00000 | 35545 | 5.03 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 14113.00000 | 13910 | 5.03 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 48901.00000 | 49206 | 5.26 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 9251.00000 | 9099 | 5.26 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 63772.00000 | 64118 | 5.48 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 5991.00000 | 5880 | 5.48 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 79432.00000 | 79810 | 5.71 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 3854.00000 | 3775 | 5.71 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 95523.00000 | 95925 | 5.93 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 2475.00000 | 2419 | 5.93 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 111724.00000 | 112143 | 6.10 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 1525.00000 | 1488 | 6.10 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 127970.00000 | 128402 | 6.27 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 935.00000 | 910 | 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 | | 144045.00000 | 144487 | 6.27 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 480.00000 | 465 | 6.27 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | | | 7.45100 | 7.45600 | | 7.20 | 0.00 | 34.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Call | | 19848.00000 | 20081 | 7.50 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Put | | 14219.00000 | 13811 | 7.50 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Call | | 6361.00000 | 6430 | 7.20 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Put | | 33204.00000 | 32630 | 7.20 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Call | | 1198.00000 | 1203 | 7.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Put | | 61738.00000 | 61101 | 7.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Call | | 102.00000 | 101 | 6.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Put | | 95620.00000 | 94977 | 6.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Call | | 41639.00000 | 42070 | 7.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Put | | 4715.00000 | 4503 | 7.75 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Call | | 68326.00000 | 68888 | 8.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Put | | 1229.00000 | 1149 | 8.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Call | | 96452.00000 | 97071 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Put | | 260.00000 | 237 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Call | | 124290.00000 | 124928 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Put | | 34.00000 | 30 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Call | | 151335.00000 | 151976 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Put | | 3.00000 | 3 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Call | | 177460.00000 | 178102 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 8.25 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Call | | 202680.00000 | 203322 | 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 | | | 7.45400 | 7.45900 | | 7.20 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Call | | 29201.00000 | 29462 | 7.50 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Put | | 23994.00000 | 23618 | 7.50 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Call | | 14466.00000 | 14613 | 7.20 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Put | | 41502.00000 | 41011 | 7.20 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Call | | 5795.00000 | 5856 | 7.00 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Put | | 66280.00000 | 65704 | 7.00 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Call | | 1678.00000 | 1695 | 6.75 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Put | | 96873.00000 | 96254 | 6.75 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Call | | 49010.00000 | 49391 | 7.75 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Put | | 12717.00000 | 12460 | 7.75 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Call | | 72537.00000 | 73016 | 8.00 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Put | | 6265.00000 | 6107 | 8.00 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Call | | 98094.00000 | 98642 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Put | | 2905.00000 | 2816 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Call | | 124185.00000 | 124781 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Put | | 1098.00000 | 1056 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Call | | 150379.00000 | 150999 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Put | | 367.00000 | 350 | 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 | | 176110.00000 | 176742 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Put | | 109.00000 | 103 | 8.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Call | | 322.00000 | 324 | 6.50 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Put | | 131545.00000 | 130910 | 6.50 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 7.45600 | 7.46100 | | 7.20 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 39316.00000 | 39581 | 8.46 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 34398.00000 | 34031 | 8.46 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 22610.00000 | 22790 | 7.83 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 49703.00000 | 49251 | 7.83 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 10560.00000 | 10661 | 7.20 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 70853.00000 | 70321 | 7.20 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 3938.00000 | 3981 | 6.75 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 98671.00000 | 98081 | 6.75 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 1028.00000 | 1041 | 6.32 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 131495.00000 | 130875 | 6.32 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 59515.00000 | 59857 | 9.08 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 23725.00000 | 23435 | 9.08 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 81970.00000 | 82377 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 16398.00000 | 16174 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 104082.00000 | 104556 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 9776.00000 | 9617 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 127571.00000 | 128099 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 5533.00000 | 5428 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 151780.00000 | 152347 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 2971.00000 | 2906 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 176172.00000 | 176766 | 9.68 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 1514.00000 | 1475 | 9.68 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | | | 7.34600 | 7.35100 | | 1.00 | 0.00 | 55.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Call | | 1303.00000 | 1318 | 1.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Put | | 2810.00000 | 2750 | 1.07 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Call | | 3468.00000 | 3502 | 1.19 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Put | | 1250.00000 | 1210 | 1.19 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Call | | 294.00000 | 296 | 1.00 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Put | | 5542.00000 | 5470 | 1.00 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Call | | 26.00000 | 26 | 0.92 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Put | | 9035.00000 | 8960 | 0.92 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Call | | 6427.00000 | 6478 | 1.30 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Put | | 504.00000 | 481 | 1.30 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Call | | 9787.00000 | 9851 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Put | | 177.00000 | 166 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Call | | 13320.00000 | 13391 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Put | | 40.00000 | 37 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Call | | 16939.00000 | 17012 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Put | | 7.00000 | 6 | 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 | | 20567.00000 | 20641 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Put | | 1.00000 | 1 | 1.38 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Call | | 24182.00000 | 24257 | 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 | | | 7.35300 | 7.36000 | | 0.95 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Call | | 2167.00000 | 2196 | 1.02 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Put | | 3555.00000 | 3496 | 1.02 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Call | | 3985.00000 | 4028 | 1.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Put | | 2223.00000 | 2178 | 1.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Call | | 948.00000 | 963 | 0.95 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Put | | 5499.00000 | 5426 | 0.95 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Call | | 260.00000 | 265 | 0.85 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Put | | 7988.00000 | 7905 | 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 | | 17343.00000 | 17254 | 0.64 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Call | | 2.00000 | 2 | 0.68 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Put | | 14126.00000 | 14038 | 0.68 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Call | | 43.00000 | 44 | 0.78 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Put | | 10963.00000 | 10875 | 0.78 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Call | | 6236.00000 | 6293 | 1.17 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Put | | 1338.00000 | 1306 | 1.17 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Call | | 8830.00000 | 8896 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Put | | 809.00000 | 787 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Call | | 11522.00000 | 11598 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Put | | 391.00000 | 378 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Call | | 14399.00000 | 14480 | 1.25 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Put | | 171.00000 | 165 | 1.25 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 7.36300 | 7.37100 | | 0.95 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 2936.00000 | 2966 | 1.00 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 4176.00000 | 4124 | 1.00 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Call | | 4460.00000 | 4498 | 1.07 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 3140.00000 | 3097 | 1.07 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 1784.00000 | 1805 | 0.95 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 5592.00000 | 5531 | 0.95 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 828.00000 | 840 | 0.85 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 7215.00000 | 7145 | 0.85 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Call | | 10.00000 | 10 | 0.63 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Put | | 14190.00000 | 14108 | 0.63 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 75.00000 | 77 | 0.70 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 11648.00000 | 11568 | 0.70 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 300.00000 | 306 | 0.77 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 9275.00000 | 9199 | 0.77 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 6266.00000 | 6311 | 1.15 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 2397.00000 | 2361 | 1.15 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 8227.00000 | 8279 | 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 | | 1818.00000 | 1788 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 10152.00000 | 10212 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 1212.00000 | 1190 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 12239.00000 | 12305 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 778.00000 | 762 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 14453.00000 | 14523 | 1.22 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 480.00000 | 468 | 1.22 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | | | 7.67200 | 7.67700 | | 4.80 | 0.00 | 26.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Call | | 11230.00000 | 11352 | 4.79 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Put | | 6611.00000 | 6416 | 4.79 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Call | | 3700.00000 | 3740 | 4.43 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Put | | 15007.00000 | 14730 | 4.43 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Call | | 22789.00000 | 22998 | 5.19 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Put | | 2544.00000 | 2435 | 5.19 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Call | | 36455.00000 | 36721 | 5.56 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Put | | 877.00000 | 826 | 5.56 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Call | | 50912.00000 | 51208 | 5.95 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Put | | 291.00000 | 269 | 5.95 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Call | | 65479.00000 | 65788 | 6.33 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Put | | 95.00000 | 87 | 6.33 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Call | | 79890.00000 | 80205 | 6.40 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Put | | 19.00000 | 17 | 6.40 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Call | | 94090.00000 | 94406 | 6.40 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Put | | 3.00000 | 2 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | | | 7.68500 | 7.69000 | | 4.70 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Call | | 16817.00000 | 16940 | 5.20 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Put | | 13107.00000 | 12920 | 5.20 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Call | | 8442.00000 | 8516 | 4.70 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Put | | 20299.00000 | 20063 | 4.70 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Call | | 3527.00000 | 3561 | 4.45 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Put | | 31244.00000 | 30967 | 4.45 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Call | | 936.00000 | 945 | 4.07 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Put | | 44810.00000 | 44510 | 4.07 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Call | | 125.00000 | 127 | 3.68 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Put | | 60463.00000 | 60154 | 3.68 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Call | | 27237.00000 | 27405 | 5.62 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Put | | 8247.00000 | 8105 | 5.62 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Call | | 39090.00000 | 39297 | 6.00 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Put | | 5100.00000 | 4998 | 6.00 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Call | | 51906.00000 | 52143 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Put | | 3191.00000 | 3118 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Call | | 64758.00000 | 65024 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Put | | 1588.00000 | 1544 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Call | | 78091.00000 | 78377 | 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 | | 729.00000 | 705 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Call | | 91604.00000 | 91902 | 6.40 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Put | | 308.00000 | 296 | 6.40 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 7.69800 | 7.70400 | | 4.70 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 19341.00000 | 19499 | 5.09 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 16565.00000 | 16360 | 5.09 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 11183.00000 | 11293 | 4.70 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 23608.00000 | 23355 | 4.70 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 5408.00000 | 5472 | 4.35 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 33311.00000 | 33012 | 4.35 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 2083.00000 | 2112 | 4.06 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Put | | 45749.00000 | 45416 | 4.06 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 553.00000 | 563 | 3.76 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 60272.00000 | 59919 | 3.76 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 29787.00000 | 29986 | 5.63 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 12083.00000 | 11919 | 5.63 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 40519.00000 | 40756 | 5.87 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 8154.00000 | 8028 | 5.87 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 52583.00000 | 52849 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 5820.00000 | 5722 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 64371.00000 | 64667 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 3466.00000 | 3398 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 76758.00000 | 77077 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 1962.00000 | 1918 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 89494.00000 | 89830 | 6.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 1054.00000 | 1027 | 6.27 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | | | 7.70800 | 7.69800 | | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Call | | 15035.00000 | 14521 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Put | | 11106.00000 | 11349 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Call | | 6890.00000 | 6557 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Put | | 22031.00000 | 22455 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Call | | 2519.00000 | 2350 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Put | | 37195.00000 | 37783 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Call | | 711.00000 | 647 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Put | | 55401.00000 | 56094 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Call | | 27157.00000 | 26505 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Put | | 4613.00000 | 4718 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Call | | 42257.00000 | 41532 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Put | | 1538.00000 | 1570 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Call | | 58867.00000 | 58117 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Put | | 404.00000 | 410 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Call | | 75872.00000 | 75116 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Put | | 82.00000 | 83 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Call | | 92722.00000 | 91965 | 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 | | 13.00000 | 13 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | | | 7.72100 | 7.71100 | | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Call | | 21091.00000 | 20634 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Put | | 18190.00000 | 18478 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Call | | 12847.00000 | 12504 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Put | | 28729.00000 | 29130 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Call | | 7126.00000 | 6894 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Put | | 42241.00000 | 42753 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Call | | 3564.00000 | 3423 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Put | | 58374.00000 | 58978 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Call | | 630.00000 | 595 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Put | | 96270.00000 | 96979 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Call | | 1592.00000 | 1517 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Put | | 76574.00000 | 77243 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Call | | 31876.00000 | 31317 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Put | | 10632.00000 | 10817 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Call | | 44855.00000 | 44218 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Put | | 5694.00000 | 5801 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Call | | 59440.00000 | 58750 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Put | | 2778.00000 | 2833 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Call | | 74986.00000 | 74266 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Put | | 1229.00000 | 1254 | 7.14 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 7.73600 | 7.72500 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 25726.00000 | 25257 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 23897.00000 | 24233 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 17564.00000 | 17190 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 34221.00000 | 34653 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 11333.00000 | 11053 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 46912.00000 | 47438 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 2066.00000 | 1988 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 97137.00000 | 97865 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 3905.00000 | 3776 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 78679.00000 | 79356 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 6876.00000 | 6680 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 61824.00000 | 62433 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 35806.00000 | 35248 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 15914.00000 | 16161 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 47616.00000 | 46980 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 10073.00000 | 10243 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 60834.00000 | 60138 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 6044.00000 | 6154 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 75075.00000 | 74336 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 3429.00000 | 3496 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 89956.00000 | 89187 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 1837.00000 | 1874 | 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 | | | 7.69800 | 7.69800 | | 7.95 | 0.00 | 83.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Call | | 28843.00000 | 28761 | 7.95 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Put | | 5019.00000 | 4937 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | | | 7.70900 | 7.70900 | | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Call | | 23507.00000 | 23437 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Put | | 20272.00000 | 20203 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Call | | 14706.00000 | 14639 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Put | | 31408.00000 | 31341 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Call | | 8448.00000 | 8391 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Put | | 45611.00000 | 45554 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Call | | 4416.00000 | 4374 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Put | | 62580.00000 | 62537 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Call | | 880.00000 | 864 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Put | | 102728.00000 | 102713 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Call | | 2083.00000 | 2056 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Put | | 81803.00000 | 81775 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Call | | 34840.00000 | 34777 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Put | | 12179.00000 | 12115 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Call | | 48363.00000 | 48313 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Put | | 6769.00000 | 6719 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Call | | 63511.00000 | 63475 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Put | | 3465.00000 | 3429 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Call | | 79659.00000 | 79636 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Put | | 1627.00000 | 1605 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Call | | 96262.00000 | 96250 | 7.95 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Put | | 699.00000 | 687 | 7.95 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 7.72000 | 7.72000 | | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 27825.00000 | 27772 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 25491.00000 | 25437 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 19110.00000 | 19057 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 36451.00000 | 36399 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 12416.00000 | 12369 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 49943.00000 | 49896 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 7594.00000 | 7555 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 65829.00000 | 65791 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 2325.00000 | 2305 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 103610.00000 | 103591 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 4351.00000 | 4322 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 83834.00000 | 83805 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 38535.00000 | 38484 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 17018.00000 | 16968 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 51031.00000 | 50987 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 10813.00000 | 10770 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 64974.00000 | 64939 | 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 | | 6522.00000 | 6487 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 79958.00000 | 79932 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 3726.00000 | 3701 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 95584.00000 | 95567 | 7.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 2014.00000 | 1996 | 7.86 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | | | 7.67600 | 7.68300 | | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Call | | 30017.00000 | 30374 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Put | | 4835.00000 | 4625 | 8.61 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | | | 7.68400 | 7.69100 | | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Call | | 15360.00000 | 15638 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Put | | 10657.00000 | 10375 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Call | | 6716.00000 | 6862 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Put | | 22156.00000 | 21741 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Call | | 2270.00000 | 2326 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Put | | 38423.00000 | 37919 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Call | | 570.00000 | 585 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Put | | 58029.00000 | 57484 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Call | | 103.00000 | 106 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Put | | 79477.00000 | 78920 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Call | | 28406.00000 | 28815 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Put | | 4115.00000 | 3964 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Call | | 44578.00000 | 45077 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Put | | 1238.00000 | 1177 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Call | | 62154.00000 | 62695 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Put | | 284.00000 | 266 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Call | | 79943.00000 | 80499 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Put | | 49.00000 | 45 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Call | | 97435.00000 | 97994 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Put | | 6.00000 | 6 | 0.00 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 7.69200 | 7.70000 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 29174.00000 | 29460 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 25234.00000 | 24887 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 20185.00000 | 20399 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 36166.00000 | 35747 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 13224.00000 | 13373 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 49684.00000 | 49201 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 8162.00000 | 8259 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 65676.00000 | 65140 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 4723.00000 | 4781 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 83884.00000 | 83310 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 40139.00000 | 40499 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 16818.00000 | 16546 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 52853.00000 | 53284 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 10676.00000 | 10474 | 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 | | 66965.00000 | 67455 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Put | | 6439.00000 | 6297 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 82064.00000 | 82602 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 3683.00000 | 3590 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 97752.00000 | 98327 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 1995.00000 | 1937 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 2551.00000 | 2583 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 103971.00000 | 103371 | 8.55 | 0.00 | 0.00 |

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

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