



Daily MTM Report

Daily summary for 27/10/2006

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>j-Bonds</u> | | | | | | | | |
| R153 On 31/08/2010 Bond | | | 8.35000 | 8.43000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.13500 | 8.18000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.80000 | 7.83500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 8.75000 | 8.82500 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.13000 | 8.17000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.01500 | 8.06500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.99500 | 8.04000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.95000 | 7.99500 | | | 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> | | | | | | | | |
| CRD1 On 01/02/2007 Index Future | | | 106.00200 | 0.00000 | | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/02/2007 Index Future | 106.00 | Call | | 0.00000 | 10910 | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/02/2007 Index Future | 106.00 | Put | | 0.00000 | 10890 | 0.00 | 0.00 | 0.00 |
| CRDI On 02/11/2006 Index Future | | | 104.12200 | 103.86100 | | 0.00 | 0.00 | 10.00 |
| GOVI On 02/11/2006 jGovi | | | 242.12300 | 241.50100 | | 4.10 | 0.00 | 672.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | 115010.00000 | 121230 | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Put | | 0.00000 | 0 | 4.10 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | | | 247.08400 | 246.47700 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 164774.00000 | 170842 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 4.00000 | 2 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | | | 252.58700 | 251.93600 | | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Call | | 169502.00000 | 175974 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Put | | 142.00000 | 104 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | | | 258.36500 | 257.84900 | | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | 174129.00000 | 179188 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Put | | 639.00000 | 538 | 3.89 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 8.85000 | 8.88500 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.53600 | 8.55600 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.09900 | 8.12800 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 9.07400 | 9.08600 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.52400 | 8.54700 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.46300 | 8.46200 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.38000 | 8.38100 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.34800 | 8.35300 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 8.72600 | 8.72600 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 8.77400 | 8.79100 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 4369.00000 | 4327 | 0.36 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 0.00000 | 0 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 9.08500 | 9.10400 | | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 3923.00000 | 3878 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 13.00000 | 13 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 9.25800 | 9.27100 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 4374.00000 | 4343 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 58.00000 | 59 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 9.22000 | 9.24400 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 4393.00000 | 4339 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 143.00000 | 147 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 9.16900 | 9.18400 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 4665.00000 | 4630 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 252.00000 | 256 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 9.07900 | 9.10900 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 24583.00000 | 24521 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 20653.00000 | 20665 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | | | 9.05600 | 9.07800 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Call | | 33294.00000 | 32900 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | | | 9.04700 | 9.07600 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Call | | 11034.00000 | 10711 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Put | | 9653.00000 | 9857 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | | | 8.98200 | 9.01600 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Call | | 12353.00000 | 12041 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Put | | 16615.00000 | 16923 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 8.88000 | 8.92100 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | 14686.00000 | 14330 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | 20683.00000 | 21077 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | | | 8.67700 | 8.72800 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Call | | 59209.00000 | 57219 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | | | 8.65000 | 8.70400 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Call | | 2956.00000 | 2512 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Put | | 24837.00000 | 26581 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | | | 8.60000 | 8.65800 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Call | | 5634.00000 | 5035 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Put | | 29383.00000 | 31141 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 8.53900 | 8.60000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 7619.00000 | 6943 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 33738.00000 | 35548 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | | | 8.41500 | 8.42000 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN10 On 02/11/2006 jNote | 7.25 | Call | | 77978.00000 | 77749 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | | | 8.39200 | 8.39500 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Call | | 727.00000 | 695 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Put | | 41091.00000 | 41313 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | | | 8.35600 | 8.35600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Call | | 2185.00000 | 2160 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Put | | 45230.00000 | 45258 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | | | 8.31200 | 8.31100 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 3520.00000 | 3503 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 49680.00000 | 49652 | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2006 jRod | | | 7.72400 | 7.72400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2006 jRod | | | 7.97500 | 7.98400 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/12/2006 jRod | | | 8.34400 | 8.36300 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2007 jRod | | | 8.23600 | 8.24700 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2007 jRod | | | 8.48600 | 8.49400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/03/2007 jRod | | | 8.74900 | 8.75200 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2007 jRod | | | 8.55800 | 8.55700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2007 jRod | | | 8.75800 | 8.75500 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/02/2007 Index Future | | | 243.57900 | 0.00000 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/02/2007 Index Future | 243.58 | Call | | 0.00000 | 25042 | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/02/2007 Index Future | 243.58 | Put | | 0.00000 | 25052 | 0.00 | 0.00 | 0.00 |
| OTHI On 02/11/2006 Index Future | | | 239.29200 | 238.65900 | | 0.00 | 0.00 | 15.00 |
| R153 On 02/11/2006 Bond Future | | | 8.36000 | 8.45000 | | 4.25 | 0.00 | 523.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Call | | 2661.00000 | 4355 | 4.12 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Put | | 2661.00000 | 1206 | 4.12 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Call | | 4782.00000 | 7097 | 4.16 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Put | | 1295.00000 | 460 | 4.16 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Call | | 10612.00000 | 13607 | 4.25 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Put | | 192.00000 | 37 | 4.25 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Call | | 3636.00000 | 5658 | 4.14 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Put | | 1891.00000 | 763 | 4.14 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Call | | 19019.00000 | 22161 | 4.39 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Put | | 8.00000 | 1 | 4.39 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Call | | 476.00000 | 964 | 4.03 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Put | | 7490.00000 | 4829 | 4.03 | 0.00 | 101.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Call | | 14.00000 | 35 | 3.93 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Put | | 15872.00000 | 12743 | 3.93 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Put | | 24789.00000 | 21639 | 3.83 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Put | | 33806.00000 | 30657 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Put | | 42912.00000 | 39762 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Put | | 52107.00000 | 48957 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Put | | 61391.00000 | 58242 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Put | | 70767.00000 | 67618 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Call | | 27521.00000 | 30670 | 4.54 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Put | | 0.00000 | 0 | 4.54 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 8.31000 | 8.47000 | | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Call | | 9588.00000 | 12355 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Put | | 10244.00000 | 7753 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 15408.00000 | 18941 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 6281.00000 | 4556 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Call | | 11375.00000 | 14411 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Put | | 8758.00000 | 6536 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 10464.00000 | 13366 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 9482.00000 | 7126 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 21252.00000 | 25302 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 4054.00000 | 2846 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 6510.00000 | 8716 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 13747.00000 | 10696 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 3656.00000 | 5174 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 19188.00000 | 15449 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 1804.00000 | 2726 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 25708.00000 | 21373 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 860.00000 | 1375 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 33214.00000 | 28471 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 371.00000 | 628 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 41251.00000 | 36251 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 143.00000 | 258 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 49630.00000 | 44487 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Call | | 15.00000 | 31 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 66955.00000 | 61713 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 50.00000 | 95 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 58222.00000 | 53010 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 27775.00000 | 32212 | 4.43 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 2580.00000 | 1760 | 4.43 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | | | 8.25500 | 8.34300 | | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Call | | 16294.00000 | 17824 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Put | | 11472.00000 | 10288 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Call | | 19863.00000 | 21580 | 4.15 | 0.00 | 0.00 |

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|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 03/05/2007 Bond Future | 8.70 | Put | | 8936.00000 | 7939 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Call | | 20816.00000 | 22579 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Put | | 8369.00000 | 7418 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Call | | 21793.00000 | 23600 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Put | | 7830.00000 | 6922 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Call | | 25929.00000 | 27904 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Put | | 5923.00000 | 5183 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | 8.19400 | 8.28200 | | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 20387.00000 | 21814 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 14156.00000 | 13056 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 23661.00000 | 25220 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 11754.00000 | 10784 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 24522.00000 | 26113 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 11201.00000 | 10264 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 25400.00000 | 27022 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 10667.00000 | 9761 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 29071.00000 | 30815 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 8716.00000 | 7932 | 4.15 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | | | 8.14500 | 8.19000 | | 7.90 | 0.00 | 6.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Call | | 8102.00000 | 10041 | 7.47 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Put | | 3593.00000 | 2137 | 7.47 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Call | | 19947.00000 | 23006 | 7.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Put | | 557.00000 | 221 | 7.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Call | | 26916.00000 | 30193 | 7.72 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Put | | 170.00000 | 52 | 7.72 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Call | | 41301.00000 | 44689 | 7.90 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Put | | 10.00000 | 2 | 7.90 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.65 | Call | | 34090.00000 | 37452 | 7.81 | 0.00 | 20.00 |
| R157 On 02/11/2006 Bond Future | 8.65 | Put | | 44.00000 | 10 | 7.81 | 0.00 | 20.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Call | | 30491.00000 | 33822 | 7.77 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Put | | 88.00000 | 23 | 7.77 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Call | | 59167.00000 | 62562 | 8.18 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 8.18 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Call | | 26.00000 | 31 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Put | | 33730.00000 | 30339 | 7.10 | 0.00 | 171.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Call | | 23389.00000 | 26580 | 7.68 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Put | | 314.00000 | 110 | 7.68 | 0.00 | 100.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Call | | 1031.00000 | 1351 | 7.29 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Put | | 15446.00000 | 12371 | 7.29 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Put | | 53365.00000 | 49970 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Put | | 73408.00000 | 70013 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 02/11/2006 Bond Future | 6.75 | Put | | 114672.00000 | 111277 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Put | | 93841.00000 | 90446 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Call | | 76706.00000 | 80101 | 8.45 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Put | | 0.00000 | 0 | 8.45 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Call | | 93918.00000 | 97314 | 8.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Put | | 0.00000 | 0 | 8.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Call | | 110810.00000 | 114205 | 8.83 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Put | | 0.00000 | 0 | 8.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 8.10400 | 8.19000 | | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 23923.00000 | 27387 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 19521.00000 | 16641 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | | 30428.00000 | 34378 | 7.75 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Put | | 15107.00000 | 12714 | 7.75 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 35170.00000 | 39421 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 12637.00000 | 10544 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Call | | 37656.00000 | 42048 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Put | | 11538.00000 | 9586 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Call | | 42829.00000 | 47485 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Put | | 9578.00000 | 7891 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | | 12049.00000 | 14301 | 7.36 | 0.00 | 250.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Put | | 33604.00000 | 29513 | 7.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Call | | 96755.00000 | 102729 | 8.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | | 1638.00000 | 1268 | 8.96 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Call | | 40211.00000 | 44738 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Put | | 10519.00000 | 8703 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 48240.00000 | 53136 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 7910.00000 | 6462 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 62704.00000 | 68078 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 4904.00000 | 3934 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 14982.00000 | 17582 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 29052.00000 | 25308 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 8379.00000 | 10133 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 41269.00000 | 36679 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 4454.00000 | 5531 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 56520.00000 | 51254 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 2148.00000 | 2742 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 73753.00000 | 68003 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 933.00000 | 1225 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 92449.00000 | 86397 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 77941.00000 | 83653 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 2992.00000 | 2359 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 93600.00000 | 99539 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 1814.00000 | 1408 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Call | | 109404.00000 | 115492 | 9.18 | 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 | Put | | 1088.00000 | 832 | 9.18 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | | | 8.06800 | 8.11400 | | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Call | | 46350.00000 | 48463 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Put | | 18889.00000 | 17677 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Call | | 55578.00000 | 57913 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Put | | 14188.00000 | 13198 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Call | | 58006.00000 | 60393 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Put | | 13165.00000 | 12228 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Call | | 60479.00000 | 62917 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Put | | 12200.00000 | 11313 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Call | | 70785.00000 | 73411 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Put | | 8876.00000 | 8178 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 8.03100 | 8.07500 | | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 54710.00000 | 56636 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 25185.00000 | 24003 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 63339.00000 | 65433 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 20226.00000 | 19211 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Call | | 65590.00000 | 67724 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 19110.00000 | 18135 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 56371.00000 | 58873 | 0.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 6535.00000 | 5929 | 0.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 77357.00000 | 79679 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 14217.00000 | 13432 | 8.05 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | | | 7.79900 | 7.83400 | | 12.30 | 2.00 | 27.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Call | | 4054.00000 | 4955 | 11.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Put | | 14248.00000 | 10917 | 11.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Call | | 21655.00000 | 24982 | 11.51 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Put | | 1870.00000 | 966 | 11.51 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Call | | 43153.00000 | 47280 | 11.74 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Put | | 152.00000 | 47 | 11.74 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Call | | 48773.00000 | 52953 | 11.80 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Put | | 72.00000 | 19 | 11.80 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Call | | 54394.00000 | 58601 | 11.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Put | | 33.00000 | 8 | 11.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Call | | 76601.00000 | 80833 | 12.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Put | | 1.00000 | 0 | 12.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Call | | 103525.00000 | 107757 | 12.62 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Put | | 0.00000 | 0 | 12.62 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Call | | 155.00000 | 171 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Put | | 41435.00000 | 37219 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Call | | 1.00000 | 1 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Put | | 73523.00000 | 69291 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Put | | 106972.00000 | 102740 | 11.01 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Put | | 141683.00000 | 137451 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Call | | 129515.00000 | 133747 | 12.99 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 12.99 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Put | | 177710.00000 | 173478 | 11.01 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 7.77100 | 7.80600 | | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 28375.00000 | 30277 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 35139.00000 | 32820 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 44903.00000 | 47426 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 21886.00000 | 20188 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Call | | 60595.00000 | 63554 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Put | | 14509.00000 | 13246 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Call | | 69164.00000 | 72309 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Put | | 11787.00000 | 10711 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 87320.00000 | 90766 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 7836.00000 | 7061 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 110674.00000 | 114410 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 4419.00000 | 3933 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 64788.00000 | 67844 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 13036.00000 | 11871 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 15866.00000 | 17137 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 53503.00000 | 50552 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 8200.00000 | 8951 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 77848.00000 | 74377 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 3748.00000 | 4134 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 106595.00000 | 102760 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 1496.00000 | 1667 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 138782.00000 | 134733 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 515.00000 | 580 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 173536.00000 | 169380 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 134594.00000 | 138517 | 13.87 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 2491.00000 | 2193 | 13.87 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | | | 7.74200 | 7.77700 | | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Call | | 80586.00000 | 83409 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Put | | 25702.00000 | 24315 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Call | | 95882.00000 | 98981 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Put | | 18872.00000 | 17760 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Call | | 103891.00000 | 107115 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Put | | 16048.00000 | 15062 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Call | | 120487.00000 | 123935 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Put | | 11428.00000 | 10666 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Call | | 99860.00000 | 103022 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Put | | 17414.00000 | 16366 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 7.71400 | 7.74800 | | 13.10 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 91119.00000 | 93806 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 33141.00000 | 31750 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 105710.00000 | 108624 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 25745.00000 | 24582 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 109486.00000 | 112453 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 24118.00000 | 23009 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 113307.00000 | 116327 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 22575.00000 | 21518 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Call | | 129002.00000 | 132217 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 17181.00000 | 16318 | 13.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | | | 8.75500 | 8.83200 | | 1.75 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Call | | 148.00000 | 255 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Put | | 3005.00000 | 2164 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Call | | 45.00000 | 82 | 1.69 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Put | | 4137.00000 | 3226 | 1.69 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Call | | 85.00000 | 149 | 1.70 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Put | | 3558.00000 | 2676 | 1.70 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Call | | 1.00000 | 1 | 1.63 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Put | | 7188.00000 | 6242 | 1.63 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Call | | 0.00000 | 0 | 1.57 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Put | | 10297.00000 | 9350 | 1.57 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Put | | 13420.00000 | 12473 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Put | | 16556.00000 | 15610 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Put | | 19706.00000 | 18759 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Put | | 22870.00000 | 21923 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Put | | 26047.00000 | 25100 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Put | | 35661.00000 | 34714 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Put | | 32442.00000 | 31496 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Put | | 29238.00000 | 28291 | 1.51 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 8.74200 | 8.83500 | | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 3083.00000 | 3516 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 3935.00000 | 3436 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Call | | 2601.00000 | 2992 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Put | | 4457.00000 | 3915 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Call | | 2836.00000 | 3248 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Put | | 4190.00000 | 3670 | 1.59 | 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 | 8.50 | Call | | 1967.00000 | 2294 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 5331.00000 | 4726 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 1145.00000 | 1370 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 7030.00000 | 6323 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 594.00000 | 733 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 9010.00000 | 8217 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 268.00000 | 342 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 11224.00000 | 10366 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Call | | 124.00000 | 162 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 13630.00000 | 12736 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 52.00000 | 70 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 16117.00000 | 15203 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 20.00000 | 28 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 18654.00000 | 17729 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 7.00000 | 10 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 21219.00000 | 20290 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Put | | 29005.00000 | 28073 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 1.00000 | 1 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 26398.00000 | 25466 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 2.00000 | 3 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 23802.00000 | 22871 | 1.40 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | | | 8.68700 | 8.78700 | | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Call | | 4579.00000 | 4960 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Put | | 4867.00000 | 4470 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Call | | 5589.00000 | 6020 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Put | | 3937.00000 | 3591 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Call | | 5377.00000 | 5798 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Put | | 4113.00000 | 3757 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Call | | 5806.00000 | 6247 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Put | | 3767.00000 | 3431 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Call | | 6721.00000 | 7202 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Put | | 3135.00000 | 2839 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | | | 8.59800 | 8.70700 | | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Call | | 5989.00000 | 6286 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Put | | 5755.00000 | 5457 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Call | | 6554.00000 | 6868 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Put | | 5231.00000 | 4951 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Call | | 6847.00000 | 7170 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Put | | 4981.00000 | 4710 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Call | | 6699.00000 | 7018 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Put | | 5105.00000 | 4829 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Call | | 7457.00000 | 7798 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Put | | 4506.00000 | 4252 | 1.60 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 02/11/2006 Bond Future | | | 8.12900 | 8.16900 | | 7.95 | 0.00 | 26.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Call | | 7283.00000 | 8711 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Put | | 2454.00000 | 1486 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Call | | 19752.00000 | 22021 | 7.76 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Put | | 197.00000 | 71 | 7.76 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Call | | 28286.00000 | 30662 | 7.87 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Put | | 26.00000 | 6 | 7.87 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.55 | Call | | 22572.00000 | 24896 | 7.80 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.55 | Put | | 105.00000 | 33 | 7.80 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.60 | Call | | 25422.00000 | 27779 | 7.84 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.60 | Put | | 53.00000 | 15 | 7.84 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Call | | 34016.00000 | 36407 | 7.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Put | | 5.00000 | 1 | 7.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Call | | 48202.00000 | 50598 | 8.24 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 8.24 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Call | | 1064.00000 | 1317 | 7.43 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Put | | 11234.00000 | 9092 | 7.43 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Call | | 36.00000 | 39 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Put | | 25487.00000 | 23094 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Put | | 41018.00000 | 38622 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Put | | 56877.00000 | 54481 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Put | | 73035.00000 | 70639 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Put | | 89498.00000 | 87102 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Call | | 62136.00000 | 64531 | 8.52 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Put | | 0.00000 | 0 | 8.52 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 8.09600 | 8.13700 | | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 20318.00000 | 21632 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 13724.00000 | 12632 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 29612.00000 | 31232 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 8619.00000 | 7833 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Call | | 35914.00000 | 37692 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Put | | 6406.00000 | 5778 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Call | | 31661.00000 | 33336 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Put | | 7820.00000 | 7089 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Call | | 33763.00000 | 35490 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Put | | 7083.00000 | 6405 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 40351.00000 | 42221 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 5216.00000 | 4681 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 52176.00000 | 54227 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 3150.00000 | 2796 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 12779.00000 | 13758 | 7.60 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 20846.00000 | 19419 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 7233.00000 | 7888 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 30228.00000 | 28477 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 3858.00000 | 4254 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 42054.00000 | 40044 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 1863.00000 | 2077 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 55538.00000 | 53346 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 809.00000 | 911 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Put | | 70246.00000 | 67943 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 314.00000 | 357 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 85804.00000 | 83441 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 64542.00000 | 66719 | 8.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 1873.00000 | 1644 | 8.80 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | | | 8.06300 | 8.10200 | | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Call | | 37759.00000 | 39172 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Put | | 15250.00000 | 14424 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Call | | 45101.00000 | 46662 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Put | | 11517.00000 | 10838 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Call | | 47031.00000 | 48627 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Put | | 10702.00000 | 10058 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Call | | 48997.00000 | 50626 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Put | | 9932.00000 | 9322 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Call | | 57184.00000 | 58940 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Put | | 7273.00000 | 6790 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 8.02800 | 8.06600 | | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 43209.00000 | 44535 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 19230.00000 | 18423 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 50134.00000 | 51577 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 15342.00000 | 14652 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 51942.00000 | 53413 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 14469.00000 | 13807 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 53779.00000 | 55278 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 13635.00000 | 13000 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Call | | 61399.00000 | 63002 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 10660.00000 | 10130 | 8.20 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | | | 8.01400 | 8.06400 | | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Call | | 2153.00000 | 3274 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Put | | 6780.00000 | 4288 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Call | | 13730.00000 | 17032 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Put | | 440.00000 | 130 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Call | | 30793.00000 | 34403 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Put | | 3.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Call | | 37677.00000 | 41289 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Put | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 02/11/2006 Bond Future | 8.55 | Call | | 34242.00000 | 37854 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.55 | Put | | 1.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Call | | 41096.00000 | 44708 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Put | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Call | | 47886.00000 | 51498 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Put | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Call | | 45.00000 | 73 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Put | | 23015.00000 | 19432 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Put | | 41753.00000 | 38141 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Put | | 60987.00000 | 57374 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Put | | 80682.00000 | 77070 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Put | | 121511.00000 | 117899 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Put | | 100853.00000 | 97241 | 7.14 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 7.98600 | 8.03700 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 14013.00000 | 15749 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 16651.00000 | 14749 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 23840.00000 | 26236 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 8828.00000 | 7585 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 36363.00000 | 39303 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 4104.00000 | 3405 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Call | | 41952.00000 | 45060 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Put | | 2904.00000 | 2373 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Call | | 39124.00000 | 42151 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Put | | 3462.00000 | 2851 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 50768.00000 | 54073 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 1653.00000 | 1320 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Call | | 44840.00000 | 48021 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Put | | 2421.00000 | 1963 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 66160.00000 | 69664 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 572.00000 | 438 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 7236.00000 | 8326 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 27937.00000 | 25389 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 3221.00000 | 3801 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 42409.00000 | 39350 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 1215.00000 | 1472 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 59325.00000 | 55944 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 21.00000 | 28 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 117623.00000 | 113991 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 99.00000 | 127 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 97404.00000 | 93794 | 7.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 383.00000 | 477 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 77861.00000 | 74316 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | | | 7.95400 | 8.00500 | | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Call | | 41840.00000 | 44546 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Put | | 7815.00000 | 6928 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Call | | 52211.00000 | 55191 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Put | | 4865.00000 | 4251 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Call | | 54929.00000 | 57967 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Put | | 4289.00000 | 3734 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Call | | 57688.00000 | 60781 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Put | | 3770.00000 | 3270 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Call | | 69068.00000 | 72342 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Put | | 2184.00000 | 1864 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 7.92100 | 7.97000 | | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 47348.00000 | 49806 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 11424.00000 | 10474 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 57027.00000 | 59711 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 7981.00000 | 7256 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 59555.00000 | 62289 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 7263.00000 | 6590 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 62121.00000 | 64904 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 6599.00000 | 5974 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 72716.00000 | 75670 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 4413.00000 | 3960 | 7.05 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | | | 7.99400 | 8.03900 | | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Call | | 4093.00000 | 5293 | 9.60 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Put | | 7079.00000 | 4833 | 9.60 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Call | | 16804.00000 | 19761 | 9.81 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Put | | 857.00000 | 368 | 9.81 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Call | | 34432.00000 | 37852 | 10.06 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Put | | 33.00000 | 7 | 10.06 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Call | | 41655.00000 | 45096 | 10.18 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Put | | 7.00000 | 1 | 10.18 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Call | | 38048.00000 | 41482 | 10.12 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Put | | 15.00000 | 3 | 10.12 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Call | | 52385.00000 | 55830 | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Put | | 0.00000 | 0 | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Call | | 45248.00000 | 48692 | 10.23 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Put | | 3.00000 | 0 | 10.23 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Call | | 69916.00000 | 73362 | 10.74 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 10.74 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Call | | 277.00000 | 360 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Put | | 22690.00000 | 19327 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Call | | 4.00000 | 4 | 9.42 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 02/11/2006 Bond Future | 7.50 | Put | | 42353.00000 | 38907 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Put | | 62810.00000 | 59364 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Put | | 83811.00000 | 80365 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Put | | 127495.00000 | 124049 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Put | | 105367.00000 | 101921 | 9.42 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 7.96500 | 8.01100 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 20875.00000 | 22571 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 21708.00000 | 19915 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 31746.00000 | 33915 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 13878.00000 | 12558 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 44590.00000 | 47163 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Put | | 8488.00000 | 7572 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Call | | 50199.00000 | 52906 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Put | | 6931.00000 | 6149 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Call | | 47369.00000 | 50011 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Put | | 7675.00000 | 6828 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 58951.00000 | 61832 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 5069.00000 | 4461 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Call | | 53076.00000 | 55845 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Put | | 6251.00000 | 5532 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 74253.00000 | 77348 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 3032.00000 | 2638 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 12420.00000 | 13621 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 32434.00000 | 30147 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 6948.00000 | 7718 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 46639.00000 | 43919 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 3524.00000 | 3966 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 63400.00000 | 60353 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 1607.00000 | 1832 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 82192.00000 | 78928 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 236.00000 | 276 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 123871.00000 | 120421 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 654.00000 | 755 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 102486.00000 | 99099 | 9.93 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | | | 7.93600 | 7.98100 | | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Call | | 54554.00000 | 56853 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Put | | 16658.00000 | 15577 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Call | | 64395.00000 | 66901 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Put | | 12408.00000 | 11535 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Call | | 66957.00000 | 69512 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Put | | 11492.00000 | 10667 | 11.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 03/05/2007 Bond Future | 8.80 | Call | | 69557.00000 | 72159 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Put | | 10629.00000 | 9852 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Call | | 80289.00000 | 83061 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Put | | 7683.00000 | 7076 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 7.90700 | 7.95100 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 61384.00000 | 63556 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 21754.00000 | 20657 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Call | | 70696.00000 | 73040 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Put | | 17149.00000 | 16223 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 73110.00000 | 75494 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Put | | 16125.00000 | 15240 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 75555.00000 | 77979 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 15150.00000 | 14305 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 85628.00000 | 88201 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 11706.00000 | 11009 | 11.05 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | | | 7.94900 | 7.99400 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Call | | 4782.00000 | 6484 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Put | | 4318.00000 | 2532 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Call | | 19706.00000 | 23053 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Put | | 192.00000 | 51 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Call | | 34381.00000 | 37866 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Put | | 3.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Call | | 41688.00000 | 45176 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Call | | 38044.00000 | 41531 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Put | | 1.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.65 | Call | | 48917.00000 | 52405 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.65 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Call | | 56067.00000 | 59555 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Call | | 45312.00000 | 48800 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Call | | 231.00000 | 339 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Put | | 19355.00000 | 15975 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Call | | 1.00000 | 1 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Put | | 39267.00000 | 35779 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Put | | 59981.00000 | 56493 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Put | | 81286.00000 | 77798 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Put | | 103201.00000 | 99713 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Call | | 73602.00000 | 77089 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Put | | 0.00000 | 0 | 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 | | | 7.92000 | 7.96500 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 18095.00000 | 19917 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 15414.00000 | 13773 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 29503.00000 | 31925 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 7966.00000 | 6925 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Call | | 40538.00000 | 43350 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Put | | 4282.00000 | 3631 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Call | | 46534.00000 | 49501 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Put | | 3038.00000 | 2543 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 43502.00000 | 46396 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Put | | 3617.00000 | 3047 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Call | | 52765.00000 | 55859 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Put | | 2108.00000 | 1740 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 59170.00000 | 62366 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 1429.00000 | 1163 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Call | | 49624.00000 | 52658 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Put | | 2538.00000 | 2109 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 9839.00000 | 11039 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 26538.00000 | 24275 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 4653.00000 | 5330 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 41274.00000 | 38488 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 1882.00000 | 2202 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 58981.00000 | 55839 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 641.00000 | 766 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 78794.00000 | 75457 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 181.00000 | 222 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 99982.00000 | 96560 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 75605.00000 | 78962 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 488.00000 | 382 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 42.00000 | 53 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 122102.00000 | 118650 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | | | 7.89300 | 7.93800 | | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Call | | 49683.00000 | 52317 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Put | | 8149.00000 | 7347 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Call | | 60883.00000 | 63756 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Put | | 5163.00000 | 4601 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Call | | 63796.00000 | 66720 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Put | | 4577.00000 | 4066 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Call | | 66746.00000 | 69718 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Put | | 4046.00000 | 3583 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Call | | 78844.00000 | 81977 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Put | | 2406.00000 | 2104 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 7.86500 | 7.90900 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Call | | 54644.00000 | 57110 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 11371.00000 | 10505 | 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 02/08/2007 Bond Future | 8.70 | Call | | 65224.00000 | 67899 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 7909.00000 | 7252 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 67971.00000 | 70693 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 7192.00000 | 6582 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 70753.00000 | 73520 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 6528.00000 | 5962 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Call | | 82184.00000 | 85107 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Put | | 4353.00000 | 3944 | 8.55 | 0.00 | 0.00 |
| TRT1 On 01/02/2007 Index Future | | | 243.58000 | 0.00000 | | 0.00 | 0.00 | 0.00 |
| TRT1 On 01/02/2007 Index Future | 243.60 | Call | | 0.00000 | 24948 | 0.00 | 0.00 | 0.00 |
| TRT1 On 01/02/2007 Index Future | 243.60 | Put | | 0.00000 | 25148 | 0.00 | 0.00 | 0.00 |
| TRTI On 02/11/2006 Index Future | | | 239.28000 | 238.66000 | | 0.00 | 0.00 | 500.00 |
| Total for Derivatives: | | | | | | | 2.00 | 2,741.00 |
| Grand Total: | | | | | | | 2.00 | 2,741.00 |