



Daily MTM Report

Daily summary for 03/01/2007

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>i-Bonds</u> | | | | | | | | |
| R153 On 31/08/2010 Bond | | | 7.95000 | 8.07000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.59500 | 7.76000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.17000 | 7.34000 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 8.57000 | 8.68000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.59500 | 7.76000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.48000 | 7.64500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.43000 | 7.60000 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 7.62000 | 7.78500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.35500 | 7.53500 | | | 0.00 | 0.00 |

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

Derivatives

| | | | | | | | | |
|---------------------------------|--------|------|-----------|--------------|--------|------|------|--------|
| CRD1 On 01/02/2007 Index Future | | | 108.29200 | 107.73700 | | 0.00 | 0.00 | 10.00 |
| CRD1 On 01/02/2007 Index Future | 106.00 | Call | | 18353.00000 | 23345 | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/02/2007 Index Future | 106.00 | Put | | 983.00000 | 425 | 0.00 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | | | 253.30800 | 251.58800 | | 3.89 | 0.00 | 66.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 215880.00000 | 233080 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 0.00000 | 0 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | | | 258.90800 | 257.15450 | | 3.89 | 0.00 | 118.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Call | | 221545.00000 | 239080 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Put | | 0.00000 | 0 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | | | 264.57400 | 262.78050 | | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | 222835.00000 | 240753 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Put | | 30.00000 | 13 | 3.89 | 0.00 | 0.00 |
| ILBI On 01/02/2007 Index Future | | | 269.72500 | 269.72500 | | 0.00 | 0.00 | 0.00 |
| ILBI On 01/02/2007 Index Future | 265.00 | Call | | 49259.00000 | 49140 | 0.00 | 0.00 | 0.00 |
| ILBI On 01/02/2007 Index Future | 265.00 | Put | | 2009.00000 | 1890 | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 8.55500 | 8.65800 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.16300 | 8.31500 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 7.55700 | 7.73500 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 9.00100 | 9.02000 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.20700 | 8.34900 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.04200 | 8.21200 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 7.96100 | 8.14500 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 7.91000 | 8.08800 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JBAR On 21/12/2005 jBar | | | 9.17500 | 9.17500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 9.15800 | 9.15200 | | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 4027.00000 | 4041 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 0.00000 | 0 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 9.18500 | 9.19500 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 4152.00000 | 4128 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 21.00000 | 21 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 9.11200 | 9.14500 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 4107.00000 | 4033 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 98.00000 | 103 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 8.95200 | 9.01600 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 4204.00000 | 4058 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 230.00000 | 251 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 8.83200 | 8.89200 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 22610.00000 | 22511 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 19217.00000 | 19260 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | | | 8.84300 | 8.89300 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Call | | 4801.00000 | 4314 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Put | | 6753.00000 | 7178 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | | | 8.70400 | 8.78100 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Call | | 7757.00000 | 7191 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Put | | 16314.00000 | 17159 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 8.54800 | 8.65100 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | 10432.00000 | 9696 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | 21375.00000 | 22531 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | | | 8.32200 | 8.44200 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Call | | 64.00000 | 20 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Put | | 32619.00000 | 37497 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | | | 8.24900 | 8.37600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Call | | 1628.00000 | 1107 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Put | | 36909.00000 | 41621 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 8.17000 | 8.30500 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 3331.00000 | 2520 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 41560.00000 | 46340 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | | | 7.96300 | 8.13600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Put | | 58274.00000 | 70366 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | | | 7.90400 | 8.08500 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Call | | 200.00000 | 58 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Put | | 62075.00000 | 74655 | 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 02/08/2007 jNote | | | 7.84300 | 8.03100 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 773.00000 | 335 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 66486.00000 | 79343 | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2007 jRod | | | 8.48500 | 8.48900 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2007 jRod | | | 8.83600 | 8.84400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/03/2007 jRod | | | 9.13800 | 9.14600 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2007 jRod | | | 8.90200 | 8.90600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2007 jRod | | | 9.11400 | 9.11800 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/02/2007 Index Future | | | 248.97600 | 247.61600 | | 0.00 | 0.00 | 15.00 |
| OTH1 On 01/02/2007 Index Future | 243.58 | Call | | 42562.00000 | 54857 | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/02/2007 Index Future | 243.58 | Put | | 2202.00000 | 897 | 0.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 7.94000 | 8.07000 | | 4.15 | 0.00 | 62.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 4181.00000 | 6248 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 6512.00000 | 4246 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 8896.00000 | 11978 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 2932.00000 | 1681 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Call | | 13916.00000 | 17583 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Put | | 1369.00000 | 704 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 22684.00000 | 26816 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 355.00000 | 154 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Call | | 16717.00000 | 20588 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Put | | 897.00000 | 436 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 15297.00000 | 19073 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 1113.00000 | 556 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 30500.00000 | 34770 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 100.00000 | 38 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 1460.00000 | 2494 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 12162.00000 | 8864 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 392.00000 | 764 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 19543.00000 | 15583 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 75.00000 | 169 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 27754.00000 | 23514 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 10.00000 | 26 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 36295.00000 | 31978 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Call | | 0.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 53737.00000 | 49405 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 1.00000 | 3 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 44972.00000 | 40641 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 38424.00000 | 42739 | 4.43 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 26.00000 | 9 | 4.43 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | | | 7.86000 | 8.01000 | | 4.15 | 0.00 | 1.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 03/05/2007 Bond Future | 8.50 | Call | | 20228.00000 | 23657 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Put | | 5092.00000 | 3835 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Call | | 27152.00000 | 31038 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Put | | 2873.00000 | 2075 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Call | | 24748.00000 | 28495 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Put | | 3506.00000 | 2569 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Call | | 25939.00000 | 29758 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Put | | 3177.00000 | 2311 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Call | | 32201.00000 | 36324 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Put | | 1881.00000 | 1318 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | 7.68900 | 7.82300 | | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 26680.00000 | 29471 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 7186.00000 | 6068 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 30762.00000 | 33748 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 5591.00000 | 4667 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 31823.00000 | 34855 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 5239.00000 | 4360 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 32900.00000 | 35975 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 4903.00000 | 4069 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 37346.00000 | 40584 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 3727.00000 | 3056 | 4.15 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 7.59000 | 7.75000 | | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 11657.00000 | 18645 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 11657.00000 | 6414 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | | 18334.00000 | 27043 | 7.36 | 0.00 | 250.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Put | | 7000.00000 | 3477 | 7.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 23615.00000 | 33271 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 4795.00000 | 2220 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 38903.00000 | 50142 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 1612.00000 | 619 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | | 48983.00000 | 60707 | 7.75 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Put | | 773.00000 | 265 | 7.75 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 55881.00000 | 67800 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 458.00000 | 146 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Call | | 59358.00000 | 71347 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Put | | 349.00000 | 107 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Call | | 66341.00000 | 78429 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Put | | 200.00000 | 57 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Call | | 128008.00000 | 140238 | 8.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | | 1.00000 | 0 | 8.96 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Call | | 62847.00000 | 74891 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Put | | 265.00000 | 79 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 73332.00000 | 85481 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 112.00000 | 30 | 8.05 | 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 | 9.00 | Call | | 90716.00000 | 102927 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 26.00000 | 6 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 4557.00000 | 8446 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 23732.00000 | 15390 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 1328.00000 | 2907 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 40043.00000 | 29392 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 277.00000 | 725 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 58903.00000 | 47120 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 107846.00000 | 120072 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 6.00000 | 1 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 124678.00000 | 136908 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 1.00000 | 0 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Call | | 141207.00000 | 153438 | 9.18 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 0.00000 | 0 | 9.18 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | | | 7.54000 | 7.71000 | | 8.05 | 0.00 | 504.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Call | | 63103.00000 | 73857 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Put | | 6059.00000 | 4102 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Call | | 93332.00000 | 105337 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Put | | 1842.00000 | 1135 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Call | | 74842.00000 | 86209 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Put | | 3870.00000 | 2525 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Call | | 77863.00000 | 89358 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Put | | 3440.00000 | 2224 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Call | | 80911.00000 | 92526 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Put | | 3050.00000 | 1953 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 7.43500 | 7.61100 | | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 73923.00000 | 84230 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 11127.00000 | 8522 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 84620.00000 | 95488 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 8236.00000 | 6192 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Call | | 87369.00000 | 98363 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 7617.00000 | 5700 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 84311.00000 | 96681 | 0.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 1204.00000 | 662 | 0.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 101478.00000 | 113024 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 5067.00000 | 3701 | 8.05 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 7.15400 | 7.32400 | | 13.10 | 0.00 | 2.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 13448.00000 | 24694 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 23045.00000 | 12089 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 31053.00000 | 48137 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 8639.00000 | 3520 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 55876.00000 | 76311 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 2589.00000 | 823 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 83680.00000 | 105421 | 12.21 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 612.00000 | 151 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Call | | 106305.00000 | 128373 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Put | | 168.00000 | 34 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Call | | 117515.00000 | 139646 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Put | | 87.00000 | 16 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 139559.00000 | 161741 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 24.00000 | 4 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 166310.00000 | 188508 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 4.00000 | 0 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 111922.00000 | 134028 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 119.00000 | 23 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 4178.00000 | 9453 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 46974.00000 | 30048 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 868.00000 | 2487 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 78103.00000 | 57521 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 114.00000 | 419 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 113084.00000 | 91187 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 192155.00000 | 214357 | 13.87 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 1.00000 | 0 | 13.87 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | | | 7.10200 | 7.27500 | | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Call | | 123077.00000 | 143521 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Put | | 5747.00000 | 3602 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Call | | 142908.00000 | 164118 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Put | | 3451.00000 | 2073 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Call | | 152927.00000 | 174428 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Put | | 2638.00000 | 1550 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Call | | 173005.00000 | 194937 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Put | | 1499.00000 | 843 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Call | | 147913.00000 | 169275 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Put | | 3020.00000 | 1795 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 7.05800 | 7.23400 | | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 133620.00000 | 153281 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 11851.00000 | 8570 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 152039.00000 | 172547 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 8283.00000 | 5849 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 156707.00000 | 177399 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 7550.00000 | 5299 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 161395.00000 | 182259 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 6873.00000 | 4795 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Call | | 180272.00000 | 201726 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 4660.00000 | 3173 | 13.10 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 8.52500 | 8.64000 | | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Call | | 1961.00000 | 2574 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Put | | 1861.00000 | 1318 | 1.58 | 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 | 8.75 | Call | | 2536.00000 | 3242 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 1432.00000 | 982 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Call | | 2238.00000 | 2899 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Put | | 1636.00000 | 1140 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 1255.00000 | 1722 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 2663.00000 | 1974 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 490.00000 | 733 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 4419.00000 | 3506 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 140.00000 | 232 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 6600.00000 | 5536 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 27.00000 | 50 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 9027.00000 | 7894 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Call | | 4.00000 | 9 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 11554.00000 | 10403 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 1.00000 | 1 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 14109.00000 | 12954 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 16678.00000 | 15521 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 19256.00000 | 18100 | 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 | | 27049.00000 | 25893 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 24442.00000 | 23285 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 21844.00000 | 20688 | 1.40 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | | | 8.28300 | 8.43300 | | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Call | | 5144.00000 | 5865 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Put | | 2676.00000 | 2226 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Call | | 6385.00000 | 7194 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Put | | 1977.00000 | 1616 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Call | | 6125.00000 | 6918 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Put | | 2105.00000 | 1726 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Call | | 6650.00000 | 7476 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Put | | 1855.00000 | 1510 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Call | | 7763.00000 | 8653 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Put | | 1422.00000 | 1141 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | | | 8.01600 | 8.19200 | | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Call | | 6784.00000 | 7362 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Put | | 3735.00000 | 3348 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Call | | 7446.00000 | 8055 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Put | | 3309.00000 | 2953 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Call | | 7790.00000 | 8414 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Put | | 3109.00000 | 2768 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Call | | 7617.00000 | 8234 | 1.60 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 02/08/2007 Bond Future | 9.00 | Put | | 3208.00000 | 2859 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Call | | 8502.00000 | 9156 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Put | | 2735.00000 | 2425 | 1.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 7.57400 | 7.73900 | | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 9400.00000 | 15284 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 8737.00000 | 4611 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 19047.00000 | 27108 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 3456.00000 | 1508 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 31366.00000 | 40659 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 1114.00000 | 398 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 44944.00000 | 54745 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 293.00000 | 85 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Call | | 53288.00000 | 63207 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Put | | 122.00000 | 31 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Call | | 47720.00000 | 57570 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Put | | 220.00000 | 61 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Call | | 50502.00000 | 60391 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Put | | 164.00000 | 44 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 58858.00000 | 68818 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 66.00000 | 16 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 72697.00000 | 82695 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 14.00000 | 3 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 3643.00000 | 6934 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 18180.00000 | 11462 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 1044.00000 | 2376 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 31060.00000 | 22383 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 212.00000 | 585 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Put | | 45992.00000 | 36355 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 30.00000 | 99 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 61862.00000 | 51922 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 86330.00000 | 96337 | 8.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 3.00000 | 0 | 8.80 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | | | 7.50100 | 7.67300 | | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Call | | 52202.00000 | 60908 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Put | | 4716.00000 | 3194 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Call | | 61590.00000 | 70769 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Put | | 3028.00000 | 1979 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Call | | 64002.00000 | 73281 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Put | | 2696.00000 | 1746 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Call | | 66436.00000 | 75807 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Put | | 2394.00000 | 1536 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Call | | 76344.00000 | 86016 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Put | | 1456.00000 | 900 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 7.44200 | 7.61700 | | 8.20 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 58059.00000 | 66220 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 8512.00000 | 6492 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 66608.00000 | 75215 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 6247.00000 | 4673 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 68805.00000 | 77513 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 5764.00000 | 4291 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 71025.00000 | 79829 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 5313.00000 | 3935 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Call | | 80093.00000 | 89237 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 3786.00000 | 2748 | 8.20 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 7.46200 | 7.62700 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 13918.00000 | 23141 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 4876.00000 | 1807 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 28171.00000 | 39664 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 1066.00000 | 266 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 44894.00000 | 57070 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 139.00000 | 22 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 62013.00000 | 74296 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 10.00000 | 1 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Call | | 68794.00000 | 81084 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Put | | 3.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Call | | 65410.00000 | 77698 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Put | | 6.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 78858.00000 | 91151 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Call | | 72164.00000 | 84455 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Put | | 2.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 95331.00000 | 107624 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 4809.00000 | 10131 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 14254.00000 | 7283 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 1037.00000 | 2931 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 29404.00000 | 19005 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 0.00000 | 2 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 87859.00000 | 75569 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 8.00000 | 46 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 67570.00000 | 55315 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 128.00000 | 500 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 47863.00000 | 35943 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | | | 7.39800 | 7.56900 | | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Call | | 66340.00000 | 78399 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Put | | 1053.00000 | 507 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Call | | 79071.00000 | 91418 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Put | | 462.00000 | 205 | 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 03/05/2007 Bond Future | 8.75 | Call | | 82273.00000 | 94667 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Put | | 371.00000 | 161 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Call | | 85476.00000 | 97910 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Put | | 296.00000 | 126 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Call | | 98261.00000 | 110795 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Put | | 114.00000 | 44 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 7.34600 | 7.51900 | | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 70994.00000 | 82425 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 3137.00000 | 1974 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 82834.00000 | 94693 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 1854.00000 | 1119 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 85840.00000 | 97783 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 1615.00000 | 964 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 88858.00000 | 100878 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 1403.00000 | 829 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 101013.00000 | 113270 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 778.00000 | 440 | 7.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 7.41200 | 7.58200 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 8905.00000 | 15611 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 15414.00000 | 8564 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 19502.00000 | 29570 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 6335.00000 | 2848 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 34500.00000 | 46688 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 2151.00000 | 784 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 51646.00000 | 64781 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 596.00000 | 175 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 69421.00000 | 82872 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Put | | 137.00000 | 32 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Call | | 76524.00000 | 90022 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Put | | 74.00000 | 16 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Call | | 72977.00000 | 86454 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Put | | 101.00000 | 23 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 87092.00000 | 100625 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 28.00000 | 5 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Call | | 80060.00000 | 93573 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Put | | 54.00000 | 11 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 104409.00000 | 117959 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 6.00000 | 1 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 3085.00000 | 6435 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 29779.00000 | 19574 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 771.00000 | 1953 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 48174.00000 | 35800 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 15.00000 | 59 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 90468.00000 | 76957 | 9.93 | 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 | 6.75 | Call | | 133.00000 | 415 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 68784.00000 | 55510 | 9.93 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | | | 7.35400 | 7.52900 | | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Call | | 76966.00000 | 89268 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Put | | 4427.00000 | 2890 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Call | | 89393.00000 | 102206 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Put | | 2764.00000 | 1738 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Call | | 92552.00000 | 105470 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Put | | 2444.00000 | 1522 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Call | | 95726.00000 | 108739 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Put | | 2156.00000 | 1329 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Call | | 108525.00000 | 121845 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Put | | 1276.00000 | 757 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 7.30600 | 7.48400 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 83903.00000 | 95589 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 8840.00000 | 6585 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Call | | 95345.00000 | 107565 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Put | | 6364.00000 | 4644 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 98262.00000 | 110601 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Put | | 5844.00000 | 4242 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 101199.00000 | 113650 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 5361.00000 | 3871 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 113104.00000 | 125946 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 3748.00000 | 2649 | 11.05 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | | | 7.59800 | 7.76300 | | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 7.75 | Call | | 6241.00000 | 11275 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 7.75 | Put | | 6923.00000 | 3258 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 8.00 | Call | | 14467.00000 | 21764 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 8.00 | Put | | 2137.00000 | 736 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 8.25 | Call | | 25560.00000 | 33931 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 8.25 | Put | | 430.00000 | 102 | 5.80 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | | | 7.52300 | 7.69600 | | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 7.75 | Call | | 14520.00000 | 19751 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 7.75 | Put | | 11759.00000 | 8079 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.00 | Call | | 22149.00000 | 28641 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.00 | Put | | 6728.00000 | 4309 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.25 | Call | | 31380.00000 | 38866 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.25 | Put | | 3499.00000 | 2075 | 5.63 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | | | 7.46200 | 7.63800 | | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Call | | 19848.00000 | 25118 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Put | | 14277.00000 | 10715 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Call | | 27235.00000 | 33456 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Put | | 9367.00000 | 6756 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Call | | 35802.00000 | 42835 | 5.59 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R206 On 02/08/2007 Bond Future | 8.25 | Put | | 5826.00000 | 4028 | 5.59 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 7.33800 | 7.51800 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 8907.00000 | 17549 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 10360.00000 | 4343 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 21470.00000 | 33990 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 3001.00000 | 863 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 38395.00000 | 52608 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 546.00000 | 101 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 56764.00000 | 71370 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 59.00000 | 7 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Call | | 71430.00000 | 86083 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Put | | 7.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Call | | 78665.00000 | 93322 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Put | | 2.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 75057.00000 | 89712 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Put | | 4.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Call | | 85825.00000 | 100483 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Put | | 1.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 92909.00000 | 107567 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Call | | 82255.00000 | 96912 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Put | | 1.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 2443.00000 | 6421 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 24375.00000 | 13694 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 401.00000 | 1477 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 43387.00000 | 29804 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 37.00000 | 194 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 64670.00000 | 50168 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 110285.00000 | 124944 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 2.00000 | 13 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 86894.00000 | 72248 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | | | 7.28300 | 7.46800 | | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Call | | 79247.00000 | 93692 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Put | | 988.00000 | 456 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Call | | 92890.00000 | 107611 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Put | | 445.00000 | 189 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Call | | 96304.00000 | 111071 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Put | | 360.00000 | 150 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Call | | 99715.00000 | 114520 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Put | | 290.00000 | 118 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Call | | 113280.00000 | 128184 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Put | | 117.00000 | 44 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 7.23800 | 7.42500 | | 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 | 8.50 | Call | | 83578.00000 | 97483 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 2782.00000 | 1661 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Call | | 96462.00000 | 110791 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 1624.00000 | 927 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 99713.00000 | 114124 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 1411.00000 | 796 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 102971.00000 | 117456 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 1222.00000 | 681 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Call | | 116024.00000 | 130737 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Put | | 671.00000 | 357 | 8.55 | 0.00 | 0.00 |
| TRT1 On 01/02/2007 Index Future | | | 250.27700 | 248.59200 | | 0.00 | 0.00 | 500.00 |
| TRT1 On 01/02/2007 Index Future | 243.60 | Call | | 51171.00000 | 67136 | 0.00 | 0.00 | 0.00 |
| TRT1 On 01/02/2007 Index Future | 243.60 | Put | | 1251.00000 | 366 | 0.00 | 0.00 | 0.00 |
| Total for Derivatives: | | | | | | | 0.00 | 1,828.00 |
| Grand Total: | | | | | | | 0.00 | 1,828.00 |