



Derivatives Monthly Statistics Report

For January 2007

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.7400 | 107.3180 | 107.7370 | 107.3180 | 10.00 |
| 02/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 18353 | 15103 | 18353 | 15103 | 0.00 |
| 02/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 983 | 1923 | 983 | 1923 | 0.00 |
| 02/01/2007 | GOVI On 01-February-07 | | | jGovi | 251.5900 | 250.4170 | 251.5880 | 250.4170 | 66.00 |
| 02/01/2007 | GOVI On 03-May-07 | | | jGovi | 257.1500 | 255.9610 | 257.1545 | 255.9610 | 118.00 |
| 02/01/2007 | GOVI On 02-August-07 | | | jGovi | 262.7800 | 261.5600 | 262.7805 | 261.5600 | 0.00 |
| 02/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 215880 | 204170 | 215880 | 204170 | 0.00 |
| 02/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 221545 | 209611 | 221545 | 209611 | 0.00 |
| 02/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 1 | 0 | 1 | 0.00 |
| 02/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 222835 | 210656 | 222835 | 210656 | 0.00 |
| 02/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 30 | 56 | 30 | 56 | 0.00 |
| 02/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.7300 | 269.7670 | 269.7250 | 269.7670 | 0.00 |
| 02/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 49259 | 50112 | 49259 | 50112 | 0.00 |
| 02/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 2009 | 2442 | 2009 | 2442 | 0.00 |
| 02/01/2007 | J153 On 31-August-10 | | | jSwap | 8.6600 | 8.7250 | 0.0395 | 0.0417 | 0.00 |
| 02/01/2007 | J157 On 15-September-15 | | | jSwap | 8.3200 | 8.3970 | 0.0595 | 0.0541 | 0.00 |
| 02/01/2007 | J186 On 21-December-26 | | | jSwap | 7.7400 | 7.8270 | 0.0233 | 0.0322 | 0.00 |
| 02/01/2007 | J194 On 28-February-08 | | | jSwap | 9.0200 | 9.0250 | 0.0214 | 0.0215 | 0.00 |
| 02/01/2007 | J201 On 22-December-14 | | | jSwap | 8.3500 | 8.4440 | 0.0486 | 0.0538 | 0.00 |
| 02/01/2007 | J203 On 15-September-17 | | | jSwap | 8.2100 | 8.2970 | 0.0518 | 0.0577 | 0.00 |
| 02/01/2007 | J204 On 21-December-18 | | | jSwap | 8.1500 | 8.2470 | 0.0485 | 0.0558 | 0.00 |
| 02/01/2007 | J207 On 15-January-20 | | | jSwap | 8.0900 | 8.1880 | 0.0073 | 0.0156 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | JBAR On 21-December-05 | | | jBar | 9.1800 | 9.1760 | 0.0000 | 0.0000 | 0.00 |
| 02/01/2007 | JFRA On 01-February-07 | | | jFra | 9.1500 | 9.1510 | 0.0223 | 0.0223 | 0.00 |
| 02/01/2007 | JFRA On 07-February-08 | | | jFra | 8.8900 | 8.8890 | 0.0217 | 0.0217 | 0.00 |
| 02/01/2007 | JFRA On 03-May-07 | | | jFra | 9.2000 | 9.2060 | 0.0224 | 0.0224 | 0.00 |
| 02/01/2007 | JFRA On 02-August-07 | | | jFra | 9.1500 | 9.1470 | 0.0223 | 0.0223 | 0.00 |
| 02/01/2007 | JFRA On 01-November-07 | | | jFra | 9.0200 | 9.0270 | 0.0236 | 0.0237 | 0.00 |
| 02/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4027 | 4024 | 4027 | 4024 | 0.00 |
| 02/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22610 | 22708 | 22610 | 22708 | 0.00 |
| 02/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 19217 | 19326 | 19217 | 19326 | 0.00 |
| 02/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4152 | 4180 | 4152 | 4180 | 0.00 |
| 02/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 21 | 22 | 21 | 22 | 0.00 |
| 02/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4107 | 4116 | 4107 | 4116 | 0.00 |
| 02/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 98 | 101 | 98 | 101 | 0.00 |
| 02/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4204 | 4234 | 4204 | 4234 | 0.00 |
| 02/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 230 | 231 | 230 | 231 | 0.00 |
| 02/01/2007 | JN02 On 01-February-07 | | | jNote | 8.8900 | 8.9040 | 0.1621 | 0.1623 | 0.00 |
| 02/01/2007 | JN02 On 03-May-07 | | | jNote | 8.7800 | 8.8110 | 0.1602 | 0.1607 | 0.00 |
| 02/01/2007 | JN02 On 02-August-07 | | | jNote | 8.6500 | 8.7000 | 0.1580 | 0.1589 | 0.00 |
| 02/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 4801 | 5258 | 4801 | 5258 | 0.00 |
| 02/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 6753 | 7009 | 6753 | 7009 | 0.00 |
| 02/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 7757 | 8148 | 7757 | 8148 | 0.00 |
| 02/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 16314 | 16157 | 16314 | 16157 | 0.00 |
| 02/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10432 | 10916 | 10432 | 10916 | 0.00 |
| 02/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 21375 | 20962 | 21375 | 20962 | 0.00 |
| 02/01/2007 | JN05 On 01-February-07 | | | jNote | 8.4400 | 8.5250 | 0.3401 | 0.3430 | 0.00 |
| 02/01/2007 | JN05 On 03-May-07 | | | jNote | 8.3800 | 8.4670 | 0.3381 | 0.3412 | 0.00 |
| 02/01/2007 | JN05 On 02-August-07 | | | jNote | 8.3100 | 8.4030 | 0.3359 | 0.3393 | 0.00 |
| 02/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 64 | 178 | 64 | 178 | 0.00 |
| 02/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 32619 | 29348 | 32619 | 29348 | 0.00 |
| 02/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1628 | 2198 | 1628 | 2198 | 0.00 |
| 02/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 36909 | 33754 | 36909 | 33754 | 0.00 |
| 02/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3331 | 4116 | 3331 | 4116 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 41560 | 38319 | 41560 | 38319 | 0.00 |
| 02/01/2007 | JN10 On 01-February-07 | | | jNote | 8.1400 | 8.2170 | 0.5487 | 0.5524 | 0.00 |
| 02/01/2007 | JN10 On 03-May-07 | | | jNote | 8.0900 | 8.1710 | 0.5467 | 0.5506 | 0.00 |
| 02/01/2007 | JN10 On 02-August-07 | | | jNote | 8.0300 | 8.1230 | 0.5446 | 0.5488 | 0.00 |
| 02/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 2 | 0 | 2 | 0.00 |
| 02/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 58274 | 52640 | 58274 | 52640 | 0.00 |
| 02/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 200 | 371 | 200 | 371 | 0.00 |
| 02/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 62075 | 56234 | 62075 | 56234 | 0.00 |
| 02/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 773 | 1169 | 773 | 1169 | 0.00 |
| 02/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 66486 | 60424 | 66486 | 60424 | 0.00 |
| 02/01/2007 | JROD On 31-January-07 | | | jRod | 8.4900 | 8.5080 | 0.0015 | 0.0022 | 0.00 |
| 02/01/2007 | JROD On 28-February-07 | | | jRod | 8.8400 | 8.8740 | 0.0023 | 0.0030 | 0.00 |
| 02/01/2007 | JROD On 30-March-07 | | | jRod | 9.1500 | 9.1800 | 0.0030 | 0.0037 | 0.00 |
| 02/01/2007 | JROD On 30-April-07 | | | jRod | 8.9100 | 8.9220 | 0.0046 | 0.0054 | 0.00 |
| 02/01/2007 | JROD On 31-May-07 | | | jRod | 9.1200 | 9.1310 | 0.0057 | 0.0064 | 0.00 |
| 02/01/2007 | OTH1 On 01-February-07 | | | Index Future | 247.6200 | 246.6050 | 247.6160 | 246.6050 | 15.00 |
| 02/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 42562 | 34677 | 42562 | 34677 | 0.00 |
| 02/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 2202 | 4427 | 2202 | 4427 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.0700 | 8.1600 | 120.6942 | 120.3955 | 62.00 |
| 02/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.0100 | 8.1000 | 116.6779 | 116.3980 | 1.00 |
| 02/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.8200 | 7.9240 | 119.5089 | 119.2153 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 8896 | 7351 | 8896 | 7351 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 2932 | 4373 | 2932 | 4373 | 0.00 |
| 02/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 20228 | 18449 | 20228 | 18449 | 0.00 |
| 02/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5092 | 6111 | 5092 | 6111 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 26680 | 24781 | 26680 | 24781 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7186 | 8222 | 7186 | 8222 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 4181 | 3336 | 4181 | 3336 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6512 | 8654 | 6512 | 8654 | 0.00 |
| 02/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 27152 | 25046 | 27152 | 25046 | 0.00 |
| 02/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2873 | 3567 | 2873 | 3567 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 13916 | 11842 | 13916 | 11842 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1369 | 2282 | 1369 | 2282 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 22684 | 20062 | 22684 | 20062 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 355 | 720 | 355 | 720 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 16717 | 14423 | 16717 | 14423 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 897 | 1591 | 897 | 1591 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 15297 | 13109 | 15297 | 13109 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1113 | 1912 | 1113 | 1912 | 0.00 |
| 02/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 24748 | 22744 | 24748 | 22744 | 0.00 |
| 02/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3506 | 4302 | 3506 | 4302 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 30762 | 28701 | 30762 | 28701 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5591 | 6466 | 5591 | 6466 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 30500 | 27656 | 30500 | 27656 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 100 | 243 | 100 | 243 | 0.00 |
| 02/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 25939 | 23883 | 25939 | 23883 | 0.00 |
| 02/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3177 | 3921 | 3177 | 3921 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 31823 | 29724 | 31823 | 29724 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5239 | 6074 | 5239 | 6074 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 32900 | 30762 | 32900 | 30762 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4903 | 5702 | 4903 | 5702 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1460 | 1137 | 1460 | 1137 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 12162 | 14826 | 12162 | 14826 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 392 | 309 | 392 | 309 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 19543 | 22447 | 19543 | 22447 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 75 | 62 | 75 | 62 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 27754 | 30728 | 27754 | 30728 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 10 | 9 | 10 | 9 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 36295 | 39281 | 36295 | 39281 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 53737 | 56725 | 53737 | 56725 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 44972 | 47959 | 44972 | 47959 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 38424 | 35487 | 38424 | 35487 | 0.00 |
| 02/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 26 | 77 | 26 | 77 | 0.00 |
| 02/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 32201 | 29914 | 32201 | 29914 | 0.00 |

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|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1881 | 2393 | 1881 | 2393 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 37346 | 35067 | 37346 | 35067 | 0.00 |
| 02/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3727 | 4384 | 3727 | 4384 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.7500 | 7.8400 | 140.9680 | 140.2864 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.7100 | 7.8000 | 137.1329 | 136.4663 | 504.00 |
| 02/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.6100 | 7.7060 | 140.4416 | 139.7514 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 18334 | 14933 | 18334 | 14933 | 250.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 7000 | 10414 | 7000 | 10414 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 63103 | 57981 | 63103 | 57981 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6059 | 7603 | 6059 | 7603 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 73923 | 68867 | 73923 | 68867 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 11127 | 12973 | 11127 | 12973 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 23615 | 19551 | 23615 | 19551 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 4795 | 7547 | 4795 | 7547 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 93332 | 87304 | 93332 | 87304 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1842 | 2479 | 1842 | 2479 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 38903 | 33461 | 38903 | 33461 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1612 | 2985 | 1612 | 2985 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 48983 | 42990 | 48983 | 42990 | 150.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 773 | 1595 | 773 | 1595 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 55881 | 49627 | 55881 | 49627 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 458 | 1020 | 458 | 1020 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 59358 | 53003 | 59358 | 53003 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 349 | 810 | 349 | 810 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 66341 | 59828 | 66341 | 59828 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 200 | 503 | 200 | 503 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 74842 | 69293 | 74842 | 69293 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3870 | 4987 | 3870 | 4987 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 84620 | 79208 | 84620 | 79208 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8236 | 9725 | 8236 | 9725 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 128008 | 121196 | 128008 | 121196 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 1 | 5 | 1 | 5 | 150.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 62847 | 56406 | 62847 | 56406 | 0.00 |

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|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 265 | 640 | 265 | 640 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 73332 | 66710 | 73332 | 66710 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 112 | 306 | 112 | 306 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 77863 | 72221 | 77863 | 72221 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3440 | 4463 | 3440 | 4463 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 87369 | 81874 | 87369 | 81874 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7617 | 9024 | 7617 | 9024 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 80911 | 75181 | 80911 | 75181 | 0.00 |
| 02/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3050 | 3986 | 3050 | 3986 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 84311 | 77890 | 84311 | 77890 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1204 | 1685 | 1204 | 1685 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 90716 | 83961 | 90716 | 83961 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 26 | 87 | 26 | 87 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 11657 | 9269 | 11657 | 9269 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 11657 | 16085 | 11657 | 16085 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4557 | 3548 | 4557 | 3548 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 23732 | 29540 | 23732 | 29540 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1328 | 1038 | 1328 | 1038 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 40043 | 46569 | 40043 | 46569 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 277 | 225 | 277 | 225 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 58903 | 65666 | 58903 | 65666 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 107846 | 101047 | 107846 | 101047 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 6 | 23 | 6 | 23 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 124678 | 117867 | 124678 | 117867 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 1 | 6 | 1 | 6 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 141207 | 134392 | 141207 | 134392 | 0.00 |
| 02/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 101478 | 95614 | 101478 | 95614 | 0.00 |
| 02/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 5067 | 6106 | 5067 | 6106 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.3200 | 7.4130 | 134.3176 | 133.1770 | 2.00 |
| 02/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.2800 | 7.3670 | 137.3844 | 136.2060 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.2300 | 7.3260 | 135.0815 | 133.9051 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 31053 | 24701 | 31053 | 24701 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 8639 | 13693 | 8639 | 13693 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 123077 | 113102 | 123077 | 113102 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5747 | 7555 | 5747 | 7555 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 133620 | 124195 | 133620 | 124195 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 11851 | 14190 | 11851 | 14190 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 55876 | 46841 | 55876 | 46841 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2589 | 4960 | 2589 | 4960 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 83680 | 73128 | 83680 | 73128 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 612 | 1466 | 612 | 1466 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 106305 | 95220 | 106305 | 95220 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 168 | 489 | 168 | 489 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 117515 | 106301 | 117515 | 106301 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 87 | 279 | 87 | 279 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 142908 | 132354 | 142908 | 132354 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3451 | 4681 | 3451 | 4681 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 139559 | 128221 | 139559 | 128221 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 24 | 92 | 24 | 92 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 152039 | 142066 | 152039 | 142066 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 8283 | 10075 | 8283 | 10075 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 152927 | 142142 | 152927 | 142142 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2638 | 3636 | 2638 | 3636 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 156707 | 146613 | 156707 | 146613 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7550 | 9220 | 7550 | 9220 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 161395 | 151185 | 161395 | 151185 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 6873 | 8427 | 6873 | 8427 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 166310 | 154919 | 166310 | 154919 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 4 | 19 | 4 | 19 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 173005 | 161859 | 173005 | 161859 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1499 | 2138 | 1499 | 2138 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 180272 | 169658 | 180272 | 169658 | 0.00 |
| 02/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4660 | 5810 | 4660 | 5810 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 111922 | 100762 | 111922 | 100762 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 119 | 366 | 119 | 366 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 13448 | 10233 | 13448 | 10233 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 23045 | 31236 | 23045 | 31236 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 4178 | 3103 | 4178 | 3103 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 46974 | 57305 | 46974 | 57305 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 868 | 651 | 868 | 651 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 78103 | 89293 | 78103 | 89293 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 114 | 90 | 114 | 90 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 113084 | 124466 | 113084 | 124466 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 192155 | 180752 | 192155 | 180752 | 0.00 |
| 02/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 1 | 4 | 1 | 4 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 147913 | 137238 | 147913 | 137238 | 0.00 |
| 02/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3020 | 4130 | 3020 | 4130 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.6400 | 8.7370 | 105.7318 | 105.6344 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.4300 | 8.5640 | 103.0570 | 102.9549 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.1900 | 8.3490 | 105.3155 | 105.2296 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2536 | 2124 | 2536 | 2124 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1432 | 1993 | 1432 | 1993 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 5144 | 4610 | 5144 | 4610 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2676 | 3163 | 2676 | 3163 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6784 | 6330 | 6784 | 6330 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3735 | 4141 | 3735 | 4141 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 2238 | 1865 | 2238 | 1865 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 1636 | 2236 | 1636 | 2236 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 1255 | 1027 | 1255 | 1027 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2663 | 3409 | 2663 | 3409 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 1961 | 1626 | 1961 | 1626 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1861 | 2499 | 1861 | 2499 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 6385 | 5768 | 6385 | 5768 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1977 | 2382 | 1977 | 2382 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 7446 | 6963 | 7446 | 6963 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3309 | 3685 | 3309 | 3685 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 6125 | 5525 | 6125 | 5525 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2105 | 2526 | 2105 | 2526 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 6650 | 6017 | 6650 | 6017 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1855 | 2243 | 1855 | 2243 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7790 | 7292 | 7790 | 7292 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3109 | 3471 | 3109 | 3471 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 7617 | 7126 | 7617 | 7126 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3208 | 3577 | 3208 | 3577 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 7763 | 7068 | 7763 | 7068 | 0.00 |
| 02/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1422 | 1748 | 1422 | 1748 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 490 | 395 | 490 | 395 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 4419 | 5298 | 4419 | 5298 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 140 | 113 | 140 | 113 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6600 | 7547 | 6600 | 7547 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 27 | 22 | 27 | 22 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9027 | 9996 | 9027 | 9996 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4 | 4 | 4 | 4 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11554 | 12527 | 11554 | 12527 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 14109 | 15083 | 14109 | 15083 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 16678 | 17651 | 16678 | 17651 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 19256 | 20230 | 19256 | 20230 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 27049 | 28023 | 27049 | 28023 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 24442 | 25415 | 24442 | 25415 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 21844 | 22818 | 21844 | 22818 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 8502 | 7976 | 8502 | 7976 | 0.00 |
| 02/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2735 | 3069 | 2735 | 3069 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.7400 | 7.8280 | 106.9912 | 106.4562 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.6700 | 7.7670 | 109.4308 | 108.8770 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.6200 | 7.7120 | 107.4099 | 106.8624 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 9400 | 7464 | 9400 | 7464 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8737 | 12150 | 8737 | 12150 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 52202 | 47904 | 52202 | 47904 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4716 | 5956 | 4716 | 5956 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 58059 | 54027 | 58059 | 54027 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8512 | 9955 | 8512 | 9955 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 19047 | 15763 | 19047 | 15763 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3456 | 5522 | 3456 | 5522 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 31366 | 27011 | 31366 | 27011 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1114 | 2109 | 1114 | 2109 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 44944 | 39978 | 44944 | 39978 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 293 | 677 | 293 | 677 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 53288 | 48136 | 53288 | 48136 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 122 | 320 | 122 | 320 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 61590 | 56952 | 61590 | 56952 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3028 | 3928 | 3028 | 3928 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 66608 | 62288 | 66608 | 62288 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6247 | 7403 | 6247 | 7403 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 47720 | 42680 | 47720 | 42680 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 220 | 530 | 220 | 530 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 50502 | 45401 | 50502 | 45401 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 164 | 413 | 164 | 413 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 58858 | 53631 | 58858 | 53631 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 66 | 188 | 66 | 188 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 64002 | 59290 | 64002 | 59290 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2696 | 3521 | 2696 | 3521 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 68805 | 64420 | 68805 | 64420 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5764 | 6855 | 5764 | 6855 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 66436 | 61654 | 66436 | 61654 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2394 | 3149 | 2394 | 3149 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 71025 | 66576 | 71025 | 66576 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5313 | 6340 | 5313 | 6340 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 72697 | 67384 | 72697 | 67384 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 14 | 51 | 14 | 51 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 76344 | 71323 | 76344 | 71323 | 0.00 |
| 02/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1456 | 1973 | 1456 | 1973 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 3643 | 2827 | 3643 | 2827 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18180 | 22715 | 18180 | 22715 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1044 | 812 | 1044 | 812 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 31060 | 36178 | 31060 | 36178 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 212 | 171 | 212 | 171 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 45992 | 51300 | 45992 | 51300 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 30 | 26 | 30 | 26 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 61862 | 67208 | 61862 | 67208 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 86330 | 80990 | 86330 | 80990 | 0.00 |
| 02/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 3 | 13 | 3 | 13 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 80093 | 75414 | 80093 | 75414 | 0.00 |
| 02/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3786 | 4582 | 3786 | 4582 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.6300 | 7.7160 | 107.7436 | 107.0884 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.5700 | 7.6620 | 106.0227 | 105.3454 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.5200 | 7.6130 | 108.3489 | 107.6727 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 13918 | 10485 | 13918 | 10485 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4876 | 7996 | 4876 | 7996 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 66340 | 60118 | 66340 | 60118 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1053 | 1604 | 1053 | 1604 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 70994 | 65165 | 70994 | 65165 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3137 | 4070 | 3137 | 4070 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 28171 | 22845 | 28171 | 22845 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1066 | 2293 | 1066 | 2293 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 44894 | 38629 | 44894 | 38629 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 139 | 427 | 139 | 427 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 62013 | 55499 | 62013 | 55499 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 10 | 49 | 10 | 49 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 68794 | 62256 | 68794 | 62256 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 3 | 18 | 3 | 18 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 65410 | 58882 | 65410 | 58882 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 6 | 30 | 6 | 30 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 79071 | 72583 | 79071 | 72583 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 462 | 747 | 462 | 747 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 78858 | 72308 | 78858 | 72308 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 82834 | 76691 | 82834 | 76691 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1854 | 2474 | 1854 | 2474 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 82273 | 75739 | 82273 | 75739 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 371 | 610 | 371 | 610 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 85840 | 79633 | 85840 | 79633 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1615 | 2171 | 1615 | 2171 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 85476 | 78902 | 85476 | 78902 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 296 | 495 | 296 | 495 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 88858 | 82592 | 88858 | 82592 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1403 | 1899 | 1403 | 1899 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 72164 | 65620 | 72164 | 65620 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2 | 11 | 2 | 11 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 95331 | 88778 | 95331 | 88778 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4809 | 3382 | 4809 | 3382 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 14254 | 19380 | 14254 | 19380 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1037 | 702 | 1037 | 702 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 29404 | 35621 | 29404 | 35621 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 87859 | 94412 | 87859 | 94412 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 8 | 6 | 8 | 6 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 67570 | 74121 | 67570 | 74121 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 128 | 87 | 128 | 87 | 0.00 |
| 02/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 47863 | 54376 | 47863 | 54376 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 98261 | 91578 | 98261 | 91578 | 0.00 |
| 02/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 114 | 204 | 114 | 204 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 101013 | 94558 | 101013 | 94558 | 0.00 |
| 02/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 778 | 1085 | 778 | 1085 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.5800 | 7.6720 | 104.2529 | 103.5447 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.5300 | 7.6220 | 106.6250 | 105.8993 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.4800 | 7.5770 | 104.9182 | 104.1995 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 19502 | 15760 | 19502 | 15760 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6335 | 9675 | 6335 | 9675 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 76966 | 70978 | 76966 | 70978 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4427 | 5696 | 4427 | 5696 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 83903 | 78304 | 83903 | 78304 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8840 | 10427 | 8840 | 10427 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 34500 | 29138 | 34500 | 29138 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2151 | 3871 | 2151 | 3871 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 51646 | 45270 | 51646 | 45270 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 596 | 1302 | 596 | 1302 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 69421 | 62573 | 69421 | 62573 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 137 | 371 | 137 | 371 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 76524 | 69587 | 76524 | 69587 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 74 | 219 | 74 | 219 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 72977 | 66080 | 72977 | 66080 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 101 | 286 | 101 | 286 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 87092 | 80078 | 87092 | 80078 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 28 | 96 | 28 | 96 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 89393 | 83030 | 89393 | 83030 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2764 | 3658 | 2764 | 3658 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 95345 | 89405 | 95345 | 89405 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6364 | 7612 | 6364 | 7612 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 92552 | 86109 | 92552 | 86109 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2444 | 3257 | 2444 | 3257 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 98262 | 92246 | 98262 | 92246 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5844 | 7015 | 5844 | 7015 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 95726 | 89208 | 95726 | 89208 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2156 | 2894 | 2156 | 2894 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 101199 | 95109 | 101199 | 95109 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5361 | 6458 | 5361 | 6458 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 80060 | 73091 | 80060 | 73091 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 54 | 167 | 54 | 167 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 104409 | 97345 | 104409 | 97345 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 6 | 24 | 6 | 24 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 8905 | 6954 | 8905 | 6954 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15414 | 20545 | 15414 | 20545 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 3085 | 2371 | 3085 | 2371 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 29779 | 36147 | 29779 | 36147 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 771 | 600 | 771 | 600 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 48174 | 55085 | 48174 | 55085 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 15 | 14 | 15 | 14 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 90468 | 97549 | 90468 | 97549 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 133 | 109 | 133 | 109 | 0.00 |
| 02/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 68784 | 75842 | 68784 | 75842 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 108525 | 101759 | 108525 | 101759 | 0.00 |
| 02/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1276 | 1767 | 1276 | 1767 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 113104 | 106751 | 113104 | 106751 | 0.00 |
| 02/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3748 | 4582 | 3748 | 4582 | 0.00 |
| 02/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.7600 | 7.8520 | 99.0575 | 98.5922 | 0.00 |
| 02/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.7000 | 7.7900 | 101.3147 | 100.8347 | 0.00 |
| 02/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.6400 | 7.7340 | 99.7695 | 99.2918 | 0.00 |
| 02/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6241 | 4639 | 6241 | 4639 | 0.00 |
| 02/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6923 | 9974 | 6923 | 9974 | 0.00 |
| 02/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 14520 | 12281 | 14520 | 12281 | 0.00 |
| 02/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 11759 | 14320 | 11759 | 14320 | 0.00 |
| 02/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 19848 | 17435 | 19848 | 17435 | 0.00 |
| 02/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 14277 | 16641 | 14277 | 16641 | 0.00 |
| 02/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 14467 | 11443 | 14467 | 11443 | 0.00 |
| 02/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2137 | 3766 | 2137 | 3766 | 0.00 |
| 02/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 22149 | 19178 | 22149 | 19178 | 0.00 |
| 02/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 6728 | 8557 | 6728 | 8557 | 0.00 |
| 02/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 27235 | 24273 | 27235 | 24273 | 0.00 |
| 02/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 9367 | 11183 | 9367 | 11183 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 25560 | 21476 | 25560 | 21476 | 0.00 |
| 02/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 430 | 1000 | 430 | 1000 | 0.00 |
| 02/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 31380 | 27757 | 31380 | 27757 | 0.00 |
| 02/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3499 | 4677 | 3499 | 4677 | 0.00 |
| 02/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 35802 | 32340 | 35802 | 32340 | 0.00 |
| 02/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5826 | 7143 | 5826 | 7143 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.5200 | 7.6080 | 98.2406 | 97.5185 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.4700 | 7.5600 | 100.4798 | 99.7461 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.4300 | 7.5180 | 99.0408 | 98.3047 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 8907 | 6444 | 8907 | 6444 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10360 | 15117 | 10360 | 15117 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 79247 | 72418 | 79247 | 72418 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 988 | 1496 | 988 | 1496 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 83578 | 77068 | 83578 | 77068 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2782 | 3633 | 2782 | 3633 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 21470 | 16701 | 21470 | 16701 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3001 | 5453 | 3001 | 5453 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 38395 | 31970 | 38395 | 31970 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 546 | 1341 | 546 | 1341 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 56764 | 49698 | 56764 | 49698 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 59 | 213 | 59 | 213 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 71430 | 64238 | 71430 | 64238 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 7 | 35 | 7 | 35 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 78665 | 71455 | 78665 | 71455 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 2 | 13 | 2 | 13 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 75057 | 67854 | 75057 | 67854 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 4 | 21 | 4 | 21 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 85825 | 78608 | 85825 | 78608 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1 | 4 | 1 | 4 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 92890 | 85821 | 92890 | 85821 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 445 | 713 | 445 | 713 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 96462 | 89658 | 96462 | 89658 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1624 | 2181 | 1624 | 2181 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 92909 | 85689 | 92909 | 85689 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 96304 | 89193 | 96304 | 89193 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 360 | 586 | 360 | 586 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 99713 | 92849 | 99713 | 92849 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1411 | 1908 | 1411 | 1908 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 99715 | 92567 | 99715 | 92567 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 290 | 479 | 290 | 479 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 102971 | 96052 | 102971 | 96052 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1222 | 1665 | 1222 | 1665 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 82255 | 75040 | 82255 | 75040 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 1 | 7 | 1 | 7 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2443 | 1675 | 2443 | 1675 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 24375 | 30827 | 24375 | 30827 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 401 | 271 | 401 | 271 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 43387 | 50478 | 43387 | 50478 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 37 | 26 | 37 | 26 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 64670 | 71880 | 64670 | 71880 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 110285 | 103065 | 110285 | 103065 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 02/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 86894 | 94115 | 86894 | 94115 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 113280 | 106031 | 113280 | 106031 | 0.00 |
| 02/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 117 | 205 | 117 | 205 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 116024 | 108934 | 116024 | 108934 | 0.00 |
| 02/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 671 | 941 | 671 | 941 | 0.00 |
| 02/01/2007 | TRT1 On 01-February-07 | | | Index Future | 248.5900 | 247.4400 | 248.5920 | 247.4400 | 500.00 |
| 02/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 51171 | 41376 | 51171 | 41376 | 0.00 |
| 02/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 1251 | 2976 | 1251 | 2976 | 0.00 |
| 03/01/2007 | CRD1 On 01-February-07 | | | Index Future | 108.2900 | 107.7370 | 108.2920 | 107.7370 | 10.00 |
| 03/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 23345 | 18353 | 23345 | 18353 | 0.00 |
| 03/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 425 | 983 | 425 | 983 | 0.00 |
| 03/01/2007 | GOVI On 01-February-07 | | | jGovi | 253.3100 | 251.5880 | 253.3080 | 251.5880 | 66.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | GOVI On 03-May-07 | | | jGovi | 258.9100 | 257.1545 | 258.9080 | 257.1545 | 118.00 |
| 03/01/2007 | GOVI On 02-August-07 | | | jGovi | 264.5700 | 262.7805 | 264.5740 | 262.7805 | 0.00 |
| 03/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 233080 | 215880 | 233080 | 215880 | 0.00 |
| 03/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 239080 | 221545 | 239080 | 221545 | 0.00 |
| 03/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 240753 | 222835 | 240753 | 222835 | 0.00 |
| 03/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 13 | 30 | 13 | 30 | 0.00 |
| 03/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.7300 | 269.7250 | 269.7250 | 269.7250 | 0.00 |
| 03/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 49140 | 49259 | 49140 | 49259 | 0.00 |
| 03/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 1890 | 2009 | 1890 | 2009 | 0.00 |
| 03/01/2007 | J153 On 31-August-10 | | | jSwap | 8.5600 | 8.6580 | 0.0360 | 0.0395 | 0.00 |
| 03/01/2007 | J157 On 15-September-15 | | | jSwap | 8.1600 | 8.3150 | 0.0695 | 0.0595 | 0.00 |
| 03/01/2007 | J186 On 21-December-26 | | | jSwap | 7.5600 | 7.7350 | 0.0057 | 0.0233 | 0.00 |
| 03/01/2007 | J194 On 28-February-08 | | | jSwap | 9.0000 | 9.0200 | 0.0212 | 0.0214 | 0.00 |
| 03/01/2007 | J201 On 22-December-14 | | | jSwap | 8.2100 | 8.3490 | 0.0406 | 0.0486 | 0.00 |
| 03/01/2007 | J203 On 15-September-17 | | | jSwap | 8.0400 | 8.2120 | 0.0397 | 0.0518 | 0.00 |
| 03/01/2007 | J204 On 21-December-18 | | | jSwap | 7.9600 | 8.1450 | 0.0349 | 0.0485 | 0.00 |
| 03/01/2007 | J207 On 15-January-20 | | | jSwap | 7.9100 | 8.0880 | 0.0076 | 0.0073 | 0.00 |
| 03/01/2007 | JBAR On 21-December-05 | | | jBar | 9.1800 | 9.1750 | 0.0000 | 0.0000 | 0.00 |
| 03/01/2007 | JFRA On 01-February-07 | | | jFra | 9.1600 | 9.1520 | 0.0223 | 0.0223 | 0.00 |
| 03/01/2007 | JFRA On 07-February-08 | | | jFra | 8.8300 | 8.8920 | 0.0215 | 0.0217 | 0.00 |
| 03/01/2007 | JFRA On 03-May-07 | | | jFra | 9.1900 | 9.1950 | 0.0224 | 0.0224 | 0.00 |
| 03/01/2007 | JFRA On 02-August-07 | | | jFra | 9.1100 | 9.1450 | 0.0222 | 0.0223 | 0.00 |
| 03/01/2007 | JFRA On 01-November-07 | | | jFra | 8.9500 | 9.0160 | 0.0235 | 0.0236 | 0.00 |
| 03/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4041 | 4027 | 4041 | 4027 | 0.00 |
| 03/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22511 | 22610 | 22511 | 22610 | 0.00 |
| 03/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 19260 | 19217 | 19260 | 19217 | 0.00 |
| 03/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4128 | 4152 | 4128 | 4152 | 0.00 |
| 03/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 21 | 21 | 21 | 21 | 0.00 |
| 03/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4033 | 4107 | 4033 | 4107 | 0.00 |
| 03/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 103 | 98 | 103 | 98 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4058 | 4204 | 4058 | 4204 | 0.00 |
| 03/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 251 | 230 | 251 | 230 | 0.00 |
| 03/01/2007 | JN02 On 01-February-07 | | | jNote | 8.8400 | 8.8930 | 0.1612 | 0.1621 | 0.00 |
| 03/01/2007 | JN02 On 03-May-07 | | | jNote | 8.7000 | 8.7810 | 0.1589 | 0.1602 | 0.00 |
| 03/01/2007 | JN02 On 02-August-07 | | | jNote | 8.5500 | 8.6510 | 0.1563 | 0.1580 | 0.00 |
| 03/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 4314 | 4801 | 4314 | 4801 | 0.00 |
| 03/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 7178 | 6753 | 7178 | 6753 | 0.00 |
| 03/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 7191 | 7757 | 7191 | 7757 | 0.00 |
| 03/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 17159 | 16314 | 17159 | 16314 | 0.00 |
| 03/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 9696 | 10432 | 9696 | 10432 | 0.00 |
| 03/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 22531 | 21375 | 22531 | 21375 | 0.00 |
| 03/01/2007 | JN05 On 01-February-07 | | | jNote | 8.3200 | 8.4420 | 0.3361 | 0.3401 | 0.00 |
| 03/01/2007 | JN05 On 03-May-07 | | | jNote | 8.2500 | 8.3760 | 0.3338 | 0.3381 | 0.00 |
| 03/01/2007 | JN05 On 02-August-07 | | | jNote | 8.1700 | 8.3050 | 0.3315 | 0.3359 | 0.00 |
| 03/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 20 | 64 | 20 | 64 | 0.00 |
| 03/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 37497 | 32619 | 37497 | 32619 | 0.00 |
| 03/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1107 | 1628 | 1107 | 1628 | 0.00 |
| 03/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 41621 | 36909 | 41621 | 36909 | 0.00 |
| 03/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 2520 | 3331 | 2520 | 3331 | 0.00 |
| 03/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 46340 | 41560 | 46340 | 41560 | 0.00 |
| 03/01/2007 | JN10 On 01-February-07 | | | jNote | 7.9600 | 8.1360 | 0.5403 | 0.5487 | 0.00 |
| 03/01/2007 | JN10 On 03-May-07 | | | jNote | 7.9000 | 8.0850 | 0.5380 | 0.5467 | 0.00 |
| 03/01/2007 | JN10 On 02-August-07 | | | jNote | 7.8400 | 8.0310 | 0.5356 | 0.5446 | 0.00 |
| 03/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 70366 | 58274 | 70366 | 58274 | 0.00 |
| 03/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 58 | 200 | 58 | 200 | 0.00 |
| 03/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 74655 | 62075 | 74655 | 62075 | 0.00 |
| 03/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 335 | 773 | 335 | 773 | 0.00 |
| 03/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 79343 | 66486 | 79343 | 66486 | 0.00 |
| 03/01/2007 | JROD On 31-January-07 | | | jRod | 8.4900 | 8.4890 | 0.0014 | 0.0015 | 0.00 |
| 03/01/2007 | JROD On 28-February-07 | | | jRod | 8.8400 | 8.8440 | 0.0023 | 0.0023 | 0.00 |
| 03/01/2007 | JROD On 30-March-07 | | | jRod | 9.1400 | 9.1460 | 0.0030 | 0.0030 | 0.00 |
| 03/01/2007 | JROD On 30-April-07 | | | jRod | 8.9000 | 8.9060 | 0.0046 | 0.0046 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | JROD On 31-May-07 | | | jRod | 9.1100 | 9.1180 | 0.0056 | 0.0057 | 0.00 |
| 03/01/2007 | OTH1 On 01-February-07 | | | Index Future | 248.9800 | 247.6160 | 248.9760 | 247.6160 | 15.00 |
| 03/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 54857 | 42562 | 54857 | 42562 | 0.00 |
| 03/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 897 | 2202 | 897 | 2202 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | | | Bond Future | 7.9400 | 8.0700 | 121.1275 | 120.6942 | 62.00 |
| 03/01/2007 | R153 On 03-May-07 | | | Bond Future | 7.8600 | 8.0100 | 117.1465 | 116.6779 | 1.00 |
| 03/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.6900 | 7.8230 | 119.8998 | 119.5089 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 6248 | 4181 | 6248 | 4181 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 4246 | 6512 | 4246 | 6512 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 23657 | 20228 | 23657 | 20228 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3835 | 5092 | 3835 | 5092 | 0.00 |
| 03/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 29471 | 26680 | 29471 | 26680 | 0.00 |
| 03/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 6068 | 7186 | 6068 | 7186 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 11978 | 8896 | 11978 | 8896 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1681 | 2932 | 1681 | 2932 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 31038 | 27152 | 31038 | 27152 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2075 | 2873 | 2075 | 2873 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 17583 | 13916 | 17583 | 13916 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 704 | 1369 | 704 | 1369 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 26816 | 22684 | 26816 | 22684 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 154 | 355 | 154 | 355 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 20588 | 16717 | 20588 | 16717 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 436 | 897 | 436 | 897 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 19073 | 15297 | 19073 | 15297 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 556 | 1113 | 556 | 1113 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 28495 | 24748 | 28495 | 24748 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2569 | 3506 | 2569 | 3506 | 0.00 |
| 03/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 33748 | 30762 | 33748 | 30762 | 0.00 |
| 03/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 4667 | 5591 | 4667 | 5591 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 34770 | 30500 | 34770 | 30500 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 38 | 100 | 38 | 100 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 29758 | 25939 | 29758 | 25939 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2311 | 3177 | 2311 | 3177 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 34855 | 31823 | 34855 | 31823 | 0.00 |
| 03/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4360 | 5239 | 4360 | 5239 | 0.00 |
| 03/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 35975 | 32900 | 35975 | 32900 | 0.00 |
| 03/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4069 | 4903 | 4069 | 4903 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2494 | 1460 | 2494 | 1460 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8864 | 12162 | 8864 | 12162 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 764 | 392 | 764 | 392 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15583 | 19543 | 15583 | 19543 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 169 | 75 | 169 | 75 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 23514 | 27754 | 23514 | 27754 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 26 | 10 | 26 | 10 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 31978 | 36295 | 31978 | 36295 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 49405 | 53737 | 49405 | 53737 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 3 | 1 | 3 | 1 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 40641 | 44972 | 40641 | 44972 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 42739 | 38424 | 42739 | 38424 | 0.00 |
| 03/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 9 | 26 | 9 | 26 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 36324 | 32201 | 36324 | 32201 | 0.00 |
| 03/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1318 | 1881 | 1318 | 1881 | 0.00 |
| 03/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 40584 | 37346 | 40584 | 37346 | 0.00 |
| 03/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3056 | 3727 | 3056 | 3727 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.5900 | 7.7500 | 142.1911 | 140.9680 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.5400 | 7.7100 | 138.4041 | 137.1329 | 504.00 |
| 03/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.4400 | 7.6110 | 141.7327 | 140.4416 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 18645 | 11657 | 18645 | 11657 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6414 | 11657 | 6414 | 11657 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 73857 | 63103 | 73857 | 63103 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4102 | 6059 | 4102 | 6059 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 84230 | 73923 | 84230 | 73923 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8522 | 11127 | 8522 | 11127 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 27043 | 18334 | 27043 | 18334 | 250.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 3477 | 7000 | 3477 | 7000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 33271 | 23615 | 33271 | 23615 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2220 | 4795 | 2220 | 4795 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 105337 | 93332 | 105337 | 93332 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1135 | 1842 | 1135 | 1842 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 50142 | 38903 | 50142 | 38903 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 619 | 1612 | 619 | 1612 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 60707 | 48983 | 60707 | 48983 | 150.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 265 | 773 | 265 | 773 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 67800 | 55881 | 67800 | 55881 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 146 | 458 | 146 | 458 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 71347 | 59358 | 71347 | 59358 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 107 | 349 | 107 | 349 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 78429 | 66341 | 78429 | 66341 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 57 | 200 | 57 | 200 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 86209 | 74842 | 86209 | 74842 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2525 | 3870 | 2525 | 3870 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 95488 | 84620 | 95488 | 84620 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6192 | 8236 | 6192 | 8236 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 140238 | 128008 | 140238 | 128008 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 150.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 74891 | 62847 | 74891 | 62847 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 79 | 265 | 79 | 265 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 85481 | 73332 | 85481 | 73332 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 30 | 112 | 30 | 112 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 89358 | 77863 | 89358 | 77863 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2224 | 3440 | 2224 | 3440 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 98363 | 87369 | 98363 | 87369 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5700 | 7617 | 5700 | 7617 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 92526 | 80911 | 92526 | 80911 | 0.00 |
| 03/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1953 | 3050 | 1953 | 3050 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 96681 | 84311 | 96681 | 84311 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 662 | 1204 | 662 | 1204 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 102927 | 90716 | 102927 | 90716 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 6 | 26 | 6 | 26 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 8446 | 4557 | 8446 | 4557 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15390 | 23732 | 15390 | 23732 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2907 | 1328 | 2907 | 1328 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 29392 | 40043 | 29392 | 40043 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 725 | 277 | 725 | 277 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 47120 | 58903 | 47120 | 58903 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 120072 | 107846 | 120072 | 107846 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 1 | 6 | 1 | 6 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 136908 | 124678 | 136908 | 124678 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 153438 | 141207 | 153438 | 141207 | 0.00 |
| 03/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 113024 | 101478 | 113024 | 101478 | 0.00 |
| 03/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3701 | 5067 | 3701 | 5067 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.1500 | 7.3240 | 136.5378 | 134.3176 | 2.00 |
| 03/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.1000 | 7.2750 | 139.6432 | 137.3844 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.0600 | 7.2340 | 137.3757 | 135.0815 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 24694 | 13448 | 24694 | 13448 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 12089 | 23045 | 12089 | 23045 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 143521 | 123077 | 143521 | 123077 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3602 | 5747 | 3602 | 5747 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 153281 | 133620 | 153281 | 133620 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 8570 | 11851 | 8570 | 11851 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 48137 | 31053 | 48137 | 31053 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 3520 | 8639 | 3520 | 8639 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 76311 | 55876 | 76311 | 55876 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 823 | 2589 | 823 | 2589 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 105421 | 83680 | 105421 | 83680 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 151 | 612 | 151 | 612 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 128373 | 106305 | 128373 | 106305 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 34 | 168 | 34 | 168 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 139646 | 117515 | 139646 | 117515 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 16 | 87 | 16 | 87 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 164118 | 142908 | 164118 | 142908 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 2073 | 3451 | 2073 | 3451 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 161741 | 139559 | 161741 | 139559 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 4 | 24 | 4 | 24 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 172547 | 152039 | 172547 | 152039 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 5849 | 8283 | 5849 | 8283 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 174428 | 152927 | 174428 | 152927 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 1550 | 2638 | 1550 | 2638 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 177399 | 156707 | 177399 | 156707 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 5299 | 7550 | 5299 | 7550 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 182259 | 161395 | 182259 | 161395 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 4795 | 6873 | 4795 | 6873 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 188508 | 166310 | 188508 | 166310 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 4 | 0 | 4 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 194937 | 173005 | 194937 | 173005 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 843 | 1499 | 843 | 1499 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 201726 | 180272 | 201726 | 180272 | 0.00 |
| 03/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3173 | 4660 | 3173 | 4660 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 134028 | 111922 | 134028 | 111922 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 23 | 119 | 23 | 119 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 9453 | 4178 | 9453 | 4178 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 30048 | 46974 | 30048 | 46974 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 2487 | 868 | 2487 | 868 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 57521 | 78103 | 57521 | 78103 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 419 | 114 | 419 | 114 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 91187 | 113084 | 91187 | 113084 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 214357 | 192155 | 214357 | 192155 | 0.00 |
| 03/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 169275 | 147913 | 169275 | 147913 | 0.00 |
| 03/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1795 | 3020 | 1795 | 3020 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.5300 | 8.6400 | 105.8474 | 105.7318 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.2800 | 8.4330 | 103.1741 | 103.0570 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.0200 | 8.1920 | 105.4121 | 105.3155 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 2574 | 1961 | 2574 | 1961 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1318 | 1861 | 1318 | 1861 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 5865 | 5144 | 5865 | 5144 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2226 | 2676 | 2226 | 2676 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 7362 | 6784 | 7362 | 6784 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3348 | 3735 | 3348 | 3735 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 3242 | 2536 | 3242 | 2536 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 982 | 1432 | 982 | 1432 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 2899 | 2238 | 2899 | 2238 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 1140 | 1636 | 1140 | 1636 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 1722 | 1255 | 1722 | 1255 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1974 | 2663 | 1974 | 2663 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 7194 | 6385 | 7194 | 6385 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1616 | 1977 | 1616 | 1977 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 8055 | 7446 | 8055 | 7446 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 2953 | 3309 | 2953 | 3309 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 6918 | 6125 | 6918 | 6125 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 1726 | 2105 | 1726 | 2105 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 7476 | 6650 | 7476 | 6650 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1510 | 1855 | 1510 | 1855 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 8414 | 7790 | 8414 | 7790 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 2768 | 3109 | 2768 | 3109 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 8234 | 7617 | 8234 | 7617 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 2859 | 3208 | 2859 | 3208 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 8653 | 7763 | 8653 | 7763 | 0.00 |
| 03/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1141 | 1422 | 1141 | 1422 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 733 | 490 | 733 | 490 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3506 | 4419 | 3506 | 4419 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 232 | 140 | 232 | 140 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 5536 | 6600 | 5536 | 6600 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 50 | 27 | 50 | 27 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7894 | 9027 | 7894 | 9027 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 9 | 4 | 9 | 4 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10403 | 11554 | 10403 | 11554 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 12954 | 14109 | 12954 | 14109 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 15521 | 16678 | 15521 | 16678 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 18100 | 19256 | 18100 | 19256 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 25893 | 27049 | 25893 | 27049 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 23285 | 24442 | 23285 | 24442 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 20688 | 21844 | 20688 | 21844 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 9156 | 8502 | 9156 | 8502 | 0.00 |
| 03/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2425 | 2735 | 2425 | 2735 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.5700 | 7.7390 | 107.9921 | 106.9912 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.5000 | 7.6730 | 110.4536 | 109.4308 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.4400 | 7.6170 | 108.4280 | 107.4099 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 15284 | 9400 | 15284 | 9400 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4611 | 8737 | 4611 | 8737 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 60908 | 52202 | 60908 | 52202 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3194 | 4716 | 3194 | 4716 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 66220 | 58059 | 66220 | 58059 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 6492 | 8512 | 6492 | 8512 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 27108 | 19047 | 27108 | 19047 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1508 | 3456 | 1508 | 3456 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 40659 | 31366 | 40659 | 31366 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 398 | 1114 | 398 | 1114 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 54745 | 44944 | 54745 | 44944 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 85 | 293 | 85 | 293 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 63207 | 53288 | 63207 | 53288 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 31 | 122 | 31 | 122 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 70769 | 61590 | 70769 | 61590 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 1979 | 3028 | 1979 | 3028 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 75215 | 66608 | 75215 | 66608 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 4673 | 6247 | 4673 | 6247 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 57570 | 47720 | 57570 | 47720 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 61 | 220 | 61 | 220 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 60391 | 50502 | 60391 | 50502 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 44 | 164 | 44 | 164 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 68818 | 58858 | 68818 | 58858 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 16 | 66 | 16 | 66 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 73281 | 64002 | 73281 | 64002 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1746 | 2696 | 1746 | 2696 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 77513 | 68805 | 77513 | 68805 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4291 | 5764 | 4291 | 5764 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 75807 | 66436 | 75807 | 66436 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1536 | 2394 | 1536 | 2394 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 79829 | 71025 | 79829 | 71025 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 3935 | 5313 | 3935 | 5313 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 82695 | 72697 | 82695 | 72697 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 3 | 14 | 3 | 14 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 86016 | 76344 | 86016 | 76344 | 0.00 |
| 03/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 900 | 1456 | 900 | 1456 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 6934 | 3643 | 6934 | 3643 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11462 | 18180 | 11462 | 18180 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2376 | 1044 | 2376 | 1044 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 22383 | 31060 | 22383 | 31060 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 585 | 212 | 585 | 212 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 36355 | 45992 | 36355 | 45992 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 99 | 30 | 99 | 30 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 51922 | 61862 | 51922 | 61862 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 96337 | 86330 | 96337 | 86330 | 0.00 |
| 03/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 03/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 89237 | 80093 | 89237 | 80093 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 2748 | 3786 | 2748 | 3786 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.4600 | 7.6270 | 108.9729 | 107.7436 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.4000 | 7.5690 | 107.2831 | 106.0227 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.3500 | 7.5190 | 109.6084 | 108.3489 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 23141 | 13918 | 23141 | 13918 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1807 | 4876 | 1807 | 4876 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 78399 | 66340 | 78399 | 66340 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 507 | 1053 | 507 | 1053 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 82425 | 70994 | 82425 | 70994 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 1974 | 3137 | 1974 | 3137 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 39664 | 28171 | 39664 | 28171 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 266 | 1066 | 266 | 1066 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 57070 | 44894 | 57070 | 44894 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 22 | 139 | 22 | 139 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 74296 | 62013 | 74296 | 62013 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 10 | 1 | 10 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 81084 | 68794 | 81084 | 68794 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 77698 | 65410 | 77698 | 65410 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 6 | 0 | 6 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 91418 | 79071 | 91418 | 79071 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 205 | 462 | 205 | 462 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 91151 | 78858 | 91151 | 78858 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 94693 | 82834 | 94693 | 82834 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1119 | 1854 | 1119 | 1854 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 94667 | 82273 | 94667 | 82273 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 161 | 371 | 161 | 371 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 97783 | 85840 | 97783 | 85840 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 964 | 1615 | 964 | 1615 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 97910 | 85476 | 97910 | 85476 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 126 | 296 | 126 | 296 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 100878 | 88858 | 100878 | 88858 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 829 | 1403 | 829 | 1403 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 84455 | 72164 | 84455 | 72164 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 107624 | 95331 | 107624 | 95331 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 10131 | 4809 | 10131 | 4809 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 7283 | 14254 | 7283 | 14254 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2931 | 1037 | 2931 | 1037 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 19005 | 29404 | 19005 | 29404 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 75569 | 87859 | 75569 | 87859 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 46 | 8 | 46 | 8 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 55315 | 67570 | 55315 | 67570 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 500 | 128 | 500 | 128 | 0.00 |
| 03/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 35943 | 47863 | 35943 | 47863 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 110795 | 98261 | 110795 | 98261 | 0.00 |
| 03/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 44 | 114 | 44 | 114 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 113270 | 101013 | 113270 | 101013 | 0.00 |
| 03/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 440 | 778 | 440 | 778 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.4100 | 7.5820 | 105.6084 | 104.2529 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.3500 | 7.5290 | 108.0089 | 106.6250 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.3100 | 7.4840 | 106.3122 | 104.9182 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 15611 | 8905 | 15611 | 8905 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 8564 | 15414 | 8564 | 15414 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 89268 | 76966 | 89268 | 76966 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2890 | 4427 | 2890 | 4427 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 95589 | 83903 | 95589 | 83903 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 6585 | 8840 | 6585 | 8840 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 29570 | 19502 | 29570 | 19502 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2848 | 6335 | 2848 | 6335 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 46688 | 34500 | 46688 | 34500 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 784 | 2151 | 784 | 2151 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 64781 | 51646 | 64781 | 51646 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 175 | 596 | 175 | 596 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 82872 | 69421 | 82872 | 69421 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 32 | 137 | 32 | 137 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 90022 | 76524 | 90022 | 76524 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 16 | 74 | 16 | 74 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 86454 | 72977 | 86454 | 72977 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 23 | 101 | 23 | 101 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 100625 | 87092 | 100625 | 87092 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 5 | 28 | 5 | 28 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 102206 | 89393 | 102206 | 89393 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 1738 | 2764 | 1738 | 2764 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 107565 | 95345 | 107565 | 95345 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 4644 | 6364 | 4644 | 6364 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 105470 | 92552 | 105470 | 92552 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1522 | 2444 | 1522 | 2444 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 110601 | 98262 | 110601 | 98262 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4242 | 5844 | 4242 | 5844 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 108739 | 95726 | 108739 | 95726 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1329 | 2156 | 1329 | 2156 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 113650 | 101199 | 113650 | 101199 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 3871 | 5361 | 3871 | 5361 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 93573 | 80060 | 93573 | 80060 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 11 | 54 | 11 | 54 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 117959 | 104409 | 117959 | 104409 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 1 | 6 | 1 | 6 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 6435 | 3085 | 6435 | 3085 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 19574 | 29779 | 19574 | 29779 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1953 | 771 | 1953 | 771 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 35800 | 48174 | 35800 | 48174 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 59 | 15 | 59 | 15 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 76957 | 90468 | 76957 | 90468 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 415 | 133 | 415 | 133 | 0.00 |
| 03/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 55510 | 68784 | 55510 | 68784 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 121845 | 108525 | 121845 | 108525 | 0.00 |
| 03/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 757 | 1276 | 757 | 1276 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 125946 | 113104 | 125946 | 113104 | 0.00 |
| 03/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 2649 | 3748 | 2649 | 3748 | 0.00 |
| 03/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.6000 | 7.7630 | 99.9273 | 99.0575 | 0.00 |
| 03/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.5200 | 7.6960 | 102.2057 | 101.3147 | 0.00 |
| 03/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.4600 | 7.6380 | 100.6527 | 99.7695 | 0.00 |
| 03/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 11275 | 6241 | 11275 | 6241 | 0.00 |
| 03/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3258 | 6923 | 3258 | 6923 | 0.00 |
| 03/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 19751 | 14520 | 19751 | 14520 | 0.00 |
| 03/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 8079 | 11759 | 8079 | 11759 | 0.00 |
| 03/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 25118 | 19848 | 25118 | 19848 | 0.00 |
| 03/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 10715 | 14277 | 10715 | 14277 | 0.00 |
| 03/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 21764 | 14467 | 21764 | 14467 | 0.00 |
| 03/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 736 | 2137 | 736 | 2137 | 0.00 |
| 03/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 28641 | 22149 | 28641 | 22149 | 0.00 |
| 03/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 4309 | 6728 | 4309 | 6728 | 0.00 |
| 03/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 33456 | 27235 | 33456 | 27235 | 0.00 |
| 03/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 6756 | 9367 | 6756 | 9367 | 0.00 |
| 03/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 33931 | 25560 | 33931 | 25560 | 0.00 |
| 03/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 102 | 430 | 102 | 430 | 0.00 |
| 03/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 38866 | 31380 | 38866 | 31380 | 0.00 |
| 03/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 2075 | 3499 | 2075 | 3499 | 0.00 |
| 03/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 42835 | 35802 | 42835 | 35802 | 0.00 |
| 03/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 4028 | 5826 | 4028 | 5826 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.3400 | 7.5180 | 99.7064 | 98.2406 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.2800 | 7.4680 | 101.9776 | 100.4798 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.2400 | 7.4250 | 100.5434 | 99.0408 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 17549 | 8907 | 17549 | 8907 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 4343 | 10360 | 4343 | 10360 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 93692 | 79247 | 93692 | 79247 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 456 | 988 | 456 | 988 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 97483 | 83578 | 97483 | 83578 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 1661 | 2782 | 1661 | 2782 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 33990 | 21470 | 33990 | 21470 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 863 | 3001 | 863 | 3001 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 52608 | 38395 | 52608 | 38395 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 101 | 546 | 101 | 546 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 71370 | 56764 | 71370 | 56764 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 7 | 59 | 7 | 59 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 86083 | 71430 | 86083 | 71430 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 7 | 0 | 7 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 93322 | 78665 | 93322 | 78665 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 89712 | 75057 | 89712 | 75057 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 4 | 0 | 4 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 100483 | 85825 | 100483 | 85825 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 107611 | 92890 | 107611 | 92890 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 189 | 445 | 189 | 445 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 110791 | 96462 | 110791 | 96462 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 927 | 1624 | 927 | 1624 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 107567 | 92909 | 107567 | 92909 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 111071 | 96304 | 111071 | 96304 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 150 | 360 | 150 | 360 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 114124 | 99713 | 114124 | 99713 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 796 | 1411 | 796 | 1411 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 114520 | 99715 | 114520 | 99715 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 118 | 290 | 118 | 290 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 117456 | 102971 | 117456 | 102971 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 681 | 1222 | 681 | 1222 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 96912 | 82255 | 96912 | 82255 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 6421 | 2443 | 6421 | 2443 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 13694 | 24375 | 13694 | 24375 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 03/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1477 | 401 | 1477 | 401 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 29804 | 43387 | 29804 | 43387 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 194 | 37 | 194 | 37 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 50168 | 64670 | 50168 | 64670 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 124944 | 110285 | 124944 | 110285 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 13 | 2 | 13 | 2 | 0.00 |
| 03/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 72248 | 86894 | 72248 | 86894 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 128184 | 113280 | 128184 | 113280 | 0.00 |
| 03/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 44 | 117 | 44 | 117 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 130737 | 116024 | 130737 | 116024 | 0.00 |
| 03/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 357 | 671 | 357 | 671 | 0.00 |
| 03/01/2007 | TRT1 On 01-February-07 | | | Index Future | 250.2800 | 248.5920 | 250.2770 | 248.5920 | 500.00 |
| 03/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 67136 | 51171 | 67136 | 51171 | 0.00 |
| 03/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 366 | 1251 | 366 | 1251 | 0.00 |
| 04/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.8600 | 108.2920 | 107.8560 | 108.2920 | 10.00 |
| 04/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 19304 | 23345 | 19304 | 23345 | 0.00 |
| 04/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 744 | 425 | 744 | 425 | 0.00 |
| 04/01/2007 | GOVI On 01-February-07 | | | jGovi | 252.1200 | 253.3080 | 252.1240 | 253.3080 | 66.00 |
| 04/01/2007 | GOVI On 03-May-07 | | | jGovi | 257.7000 | 258.9080 | 257.6980 | 258.9080 | 118.00 |
| 04/01/2007 | GOVI On 02-August-07 | | | jGovi | 263.3400 | 264.5740 | 263.3380 | 264.5740 | 0.00 |
| 04/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 221240 | 233080 | 221240 | 233080 | 0.00 |
| 04/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 226980 | 239080 | 226980 | 239080 | 0.00 |
| 04/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 228402 | 240753 | 228402 | 240753 | 0.00 |
| 04/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 22 | 13 | 22 | 13 | 0.00 |
| 04/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.6400 | 269.7250 | 269.6420 | 269.7250 | 0.00 |
| 04/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 48277 | 49140 | 48277 | 49140 | 0.00 |
| 04/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 1857 | 1890 | 1857 | 1890 | 0.00 |
| 04/01/2007 | J153 On 31-August-10 | | | jSwap | 8.6700 | 8.5550 | 0.0399 | 0.0360 | 0.00 |
| 04/01/2007 | J157 On 15-September-15 | | | jSwap | 8.2500 | 8.1630 | 0.0635 | 0.0695 | 0.00 |
| 04/01/2007 | J186 On 21-December-26 | | | jSwap | 7.6700 | 7.5570 | 0.0170 | 0.0057 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | J194 On 28-February-08 | | | jSwap | 9.0500 | 9.0010 | 0.0218 | 0.0212 | 0.00 |
| 04/01/2007 | J201 On 22-December-14 | | | jSwap | 8.3000 | 8.2070 | 0.0455 | 0.0406 | 0.00 |
| 04/01/2007 | J203 On 15-September-17 | | | jSwap | 8.1300 | 8.0420 | 0.0461 | 0.0397 | 0.00 |
| 04/01/2007 | J204 On 21-December-18 | | | jSwap | 8.0600 | 7.9610 | 0.0418 | 0.0349 | 0.00 |
| 04/01/2007 | J207 On 15-January-20 | | | jSwap | 8.0000 | 7.9100 | 0.0000 | 0.0076 | 0.00 |
| 04/01/2007 | JBAR On 21-December-05 | | | jBar | 9.1800 | 9.1750 | 0.0000 | 0.0000 | 0.00 |
| 04/01/2007 | JFRA On 01-February-07 | | | jFra | 9.1800 | 9.1580 | 0.0224 | 0.0223 | 0.00 |
| 04/01/2007 | JFRA On 07-February-08 | | | jFra | 8.8800 | 8.8320 | 0.0217 | 0.0215 | 0.00 |
| 04/01/2007 | JFRA On 03-May-07 | | | jFra | 9.2400 | 9.1850 | 0.0225 | 0.0224 | 0.00 |
| 04/01/2007 | JFRA On 02-August-07 | | | jFra | 9.1900 | 9.1120 | 0.0224 | 0.0222 | 0.00 |
| 04/01/2007 | JFRA On 01-November-07 | | | jFra | 9.0500 | 8.9520 | 0.0237 | 0.0235 | 0.00 |
| 04/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4085 | 4041 | 4085 | 4041 | 0.00 |
| 04/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22546 | 22511 | 22546 | 22511 | 0.00 |
| 04/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 19176 | 19260 | 19176 | 19260 | 0.00 |
| 04/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4267 | 4128 | 4267 | 4128 | 0.00 |
| 04/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 17 | 21 | 17 | 21 | 0.00 |
| 04/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4209 | 4033 | 4209 | 4033 | 0.00 |
| 04/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 88 | 103 | 88 | 103 | 0.00 |
| 04/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4270 | 4058 | 4270 | 4058 | 0.00 |
| 04/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 217 | 251 | 217 | 251 | 0.00 |
| 04/01/2007 | JN02 On 01-February-07 | | | jNote | 8.9200 | 8.8430 | 0.1625 | 0.1612 | 0.00 |
| 04/01/2007 | JN02 On 03-May-07 | | | jNote | 8.8100 | 8.7040 | 0.1607 | 0.1589 | 0.00 |
| 04/01/2007 | JN02 On 02-August-07 | | | jNote | 8.6900 | 8.5480 | 0.1586 | 0.1563 | 0.00 |
| 04/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 4797 | 4314 | 4797 | 4314 | 0.00 |
| 04/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 6329 | 7178 | 6329 | 7178 | 0.00 |
| 04/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 7881 | 7191 | 7881 | 7191 | 0.00 |
| 04/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 15871 | 17159 | 15871 | 17159 | 0.00 |
| 04/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10601 | 9696 | 10601 | 9696 | 0.00 |
| 04/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 20921 | 22531 | 20921 | 22531 | 0.00 |
| 04/01/2007 | JN05 On 01-February-07 | | | jNote | 8.4300 | 8.3220 | 0.3395 | 0.3361 | 0.00 |
| 04/01/2007 | JN05 On 03-May-07 | | | jNote | 8.3600 | 8.2490 | 0.3374 | 0.3338 | 0.00 |
| 04/01/2007 | JN05 On 02-August-07 | | | jNote | 8.2800 | 8.1700 | 0.3351 | 0.3315 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 44 | 20 | 44 | 20 | 0.00 |
| 04/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 33155 | 37497 | 33155 | 37497 | 0.00 |
| 04/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1509 | 1107 | 1509 | 1107 | 0.00 |
| 04/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 37470 | 41621 | 37470 | 41621 | 0.00 |
| 04/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3149 | 2520 | 3149 | 2520 | 0.00 |
| 04/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 42269 | 46340 | 42269 | 46340 | 0.00 |
| 04/01/2007 | JN10 On 01-February-07 | | | jNote | 8.0600 | 7.9630 | 0.5444 | 0.5403 | 0.00 |
| 04/01/2007 | JN10 On 03-May-07 | | | jNote | 8.0000 | 7.9040 | 0.5422 | 0.5380 | 0.00 |
| 04/01/2007 | JN10 On 02-August-07 | | | jNote | 7.9400 | 7.8430 | 0.5398 | 0.5356 | 0.00 |
| 04/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 63571 | 70366 | 63571 | 70366 | 0.00 |
| 04/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 111 | 58 | 111 | 58 | 0.00 |
| 04/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 67658 | 74655 | 67658 | 74655 | 0.00 |
| 04/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 518 | 335 | 518 | 335 | 0.00 |
| 04/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 72426 | 79343 | 72426 | 79343 | 0.00 |
| 04/01/2007 | JROD On 31-January-07 | | | jRod | 8.4800 | 8.4850 | 0.0014 | 0.0014 | 0.00 |
| 04/01/2007 | JROD On 28-February-07 | | | jRod | 8.8300 | 8.8360 | 0.0022 | 0.0023 | 0.00 |
| 04/01/2007 | JROD On 30-March-07 | | | jRod | 9.1300 | 9.1380 | 0.0030 | 0.0030 | 0.00 |
| 04/01/2007 | JROD On 30-April-07 | | | jRod | 8.9000 | 8.9020 | 0.0046 | 0.0046 | 0.00 |
| 04/01/2007 | JROD On 31-May-07 | | | jRod | 9.1100 | 9.1140 | 0.0056 | 0.0056 | 0.00 |
| 04/01/2007 | OTH1 On 01-February-07 | | | Index Future | 247.9700 | 248.9760 | 247.9740 | 248.9760 | 15.00 |
| 04/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 45519 | 54857 | 45519 | 54857 | 0.00 |
| 04/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 1579 | 897 | 1579 | 897 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.0700 | 7.9400 | 120.6942 | 121.1275 | 62.00 |
| 04/01/2007 | R153 On 03-May-07 | | | Bond Future | 7.9900 | 7.8600 | 116.7403 | 117.1465 | 1.00 |
| 04/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.8400 | 7.6890 | 119.4681 | 119.8998 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 4005 | 6248 | 4005 | 6248 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6336 | 4246 | 6336 | 4246 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 20596 | 23657 | 20596 | 23657 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4836 | 3835 | 4836 | 3835 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 26332 | 29471 | 26332 | 29471 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7245 | 6068 | 7245 | 6068 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 8731 | 11978 | 8731 | 11978 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 2766 | 1681 | 2766 | 1681 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 27600 | 31038 | 27600 | 31038 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2699 | 2075 | 2699 | 2075 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 13794 | 17583 | 13794 | 17583 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1247 | 704 | 1247 | 704 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 22631 | 26816 | 22631 | 26816 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 301 | 154 | 301 | 154 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 16620 | 20588 | 16620 | 20588 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 800 | 436 | 800 | 436 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 15188 | 19073 | 15188 | 19073 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1003 | 556 | 1003 | 556 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 25171 | 28495 | 25171 | 28495 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3306 | 2569 | 3306 | 2569 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 30399 | 33748 | 30399 | 33748 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5635 | 4667 | 5635 | 4667 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 30479 | 34770 | 30479 | 34770 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 79 | 38 | 79 | 38 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 26375 | 29758 | 26375 | 29758 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2990 | 2311 | 2990 | 2311 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 31457 | 34855 | 31457 | 34855 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5279 | 4360 | 5279 | 4360 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 32530 | 35975 | 32530 | 35975 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4941 | 4069 | 4941 | 4069 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1338 | 2494 | 1338 | 2494 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 12040 | 8864 | 12040 | 8864 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 336 | 764 | 336 | 764 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 19487 | 15583 | 19487 | 15583 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 59 | 169 | 59 | 169 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 27737 | 23514 | 27737 | 23514 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 7 | 26 | 7 | 26 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 36292 | 31978 | 36292 | 31978 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 53737 | 49405 | 53737 | 49405 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 1 | 3 | 1 | 3 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 44971 | 40641 | 44971 | 40641 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 38416 | 42739 | 38416 | 42739 | 0.00 |
| 04/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 19 | 9 | 19 | 9 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 32695 | 36324 | 32695 | 36324 | 0.00 |
| 04/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1751 | 1318 | 1751 | 1318 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 36965 | 40584 | 36965 | 40584 | 0.00 |
| 04/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3754 | 3056 | 3754 | 3056 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.6800 | 7.5900 | 141.5013 | 142.1911 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.6300 | 7.5400 | 137.7291 | 138.4041 | 504.00 |
| 04/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.5400 | 7.4350 | 140.9971 | 141.7327 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 5754 | 8446 | 5754 | 8446 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 19597 | 15390 | 19597 | 15390 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 67976 | 73857 | 67976 | 73857 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4970 | 4102 | 4970 | 4102 | 0.00 |
| 04/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 78200 | 84230 | 78200 | 84230 | 0.00 |
| 04/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9849 | 8522 | 9849 | 8522 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 14149 | 18645 | 14149 | 18645 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8816 | 6414 | 8816 | 6414 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 21648 | 27043 | 21648 | 27043 | 250.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 4980 | 3477 | 4980 | 3477 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 27416 | 33271 | 27416 | 33271 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3263 | 2220 | 3263 | 2220 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 98882 | 105337 | 98882 | 105337 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1430 | 1135 | 1430 | 1135 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 43592 | 50142 | 43592 | 50142 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 967 | 619 | 967 | 619 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 53971 | 60707 | 53971 | 60707 | 150.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 427 | 265 | 427 | 265 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 60995 | 67800 | 60995 | 67800 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 239 | 146 | 239 | 146 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 64519 | 71347 | 64519 | 71347 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 178 | 107 | 178 | 107 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 71570 | 78429 | 71570 | 78429 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 96 | 57 | 96 | 57 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 80042 | 86209 | 80042 | 86209 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3108 | 2525 | 3108 | 2525 | 0.00 |
| 04/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 89161 | 95488 | 89161 | 95488 | 0.00 |
| 04/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7221 | 6192 | 7221 | 6192 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 133340 | 140238 | 133340 | 140238 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 68045 | 74891 | 68045 | 74891 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 131 | 79 | 131 | 79 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 78604 | 85481 | 78604 | 85481 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 51 | 30 | 51 | 30 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 83132 | 89358 | 83132 | 89358 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2747 | 2224 | 2747 | 2224 | 0.00 |
| 04/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 91970 | 98363 | 91970 | 98363 | 0.00 |
| 04/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6663 | 5700 | 6663 | 5700 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 86246 | 92526 | 86246 | 92526 | 0.00 |
| 04/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2422 | 1953 | 2422 | 1953 | 0.00 |
| 04/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 89581 | 96681 | 89581 | 96681 | 0.00 |
| 04/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 918 | 662 | 918 | 662 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 96033 | 102927 | 96033 | 102927 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 10 | 6 | 10 | 6 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1729 | 2907 | 1729 | 2907 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 35111 | 29392 | 35111 | 29392 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 366 | 725 | 366 | 725 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 53659 | 47120 | 53659 | 47120 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 113175 | 120072 | 113175 | 120072 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 130010 | 136908 | 130010 | 136908 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 146540 | 153438 | 146540 | 153438 | 0.00 |
| 04/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 106344 | 113024 | 106344 | 113024 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4377 | 3701 | 4377 | 3701 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.2500 | 7.1540 | 135.2773 | 136.5378 | 2.00 |
| 04/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.2000 | 7.1020 | 138.3567 | 139.6432 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.1600 | 7.0580 | 136.0911 | 137.3757 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 17294 | 24694 | 17294 | 24694 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 17294 | 12089 | 17294 | 12089 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 131660 | 143521 | 131660 | 143521 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 4606 | 3602 | 4606 | 3602 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 142050 | 153281 | 142050 | 153281 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 10185 | 8570 | 10185 | 8570 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 37655 | 48137 | 37655 | 48137 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 5644 | 3520 | 5644 | 3520 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 64331 | 76311 | 64331 | 76311 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1447 | 823 | 1447 | 823 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 92952 | 105421 | 92952 | 105421 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 287 | 151 | 287 | 151 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 115802 | 128373 | 115802 | 128373 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 68 | 34 | 68 | 34 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 127058 | 139646 | 127058 | 139646 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 33 | 16 | 33 | 16 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 151882 | 164118 | 151882 | 164118 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 2702 | 2073 | 2702 | 2073 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 149140 | 161741 | 149140 | 161741 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 8 | 4 | 8 | 4 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 160884 | 172547 | 160884 | 172547 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 7032 | 5849 | 7032 | 5849 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 162053 | 174428 | 162053 | 174428 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2041 | 1550 | 2041 | 1550 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 165643 | 177399 | 165643 | 177399 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 6389 | 5299 | 6389 | 5299 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 170416 | 182259 | 170416 | 182259 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 5798 | 4795 | 5798 | 4795 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 175904 | 188508 | 175904 | 188508 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 182360 | 194937 | 182360 | 194937 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1131 | 843 | 1131 | 843 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 189589 | 201726 | 189589 | 201726 | 0.00 |
| 04/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3881 | 3173 | 3881 | 3173 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 121446 | 134028 | 121446 | 134028 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 46 | 23 | 46 | 23 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 5690 | 9453 | 5690 | 9453 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 38889 | 30048 | 38889 | 30048 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 1236 | 2487 | 1236 | 2487 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 68875 | 57521 | 68875 | 57521 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 166 | 419 | 166 | 419 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 103539 | 91187 | 103539 | 91187 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 201751 | 214357 | 201751 | 214357 | 0.00 |
| 04/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 156966 | 169275 | 156966 | 169275 | 0.00 |
| 04/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2351 | 1795 | 2351 | 1795 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.6700 | 8.5250 | 105.7006 | 105.8474 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.4700 | 8.2830 | 103.0274 | 103.1741 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.2400 | 8.0160 | 105.2903 | 105.4121 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 1080 | 1722 | 1080 | 1722 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2800 | 1974 | 2800 | 1974 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4936 | 5865 | 4936 | 5865 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2765 | 2226 | 2765 | 2226 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6611 | 7362 | 6611 | 7362 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3814 | 3348 | 3814 | 3348 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 1742 | 2574 | 1742 | 2574 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1953 | 1318 | 1953 | 1318 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2291 | 3242 | 2291 | 3242 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1498 | 982 | 1498 | 982 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 2006 | 2899 | 2006 | 2899 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 1715 | 1140 | 1715 | 1140 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 6156 | 7194 | 6156 | 7194 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2045 | 1616 | 2045 | 1616 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 7265 | 8055 | 7265 | 8055 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3380 | 2953 | 3380 | 2953 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5901 | 6918 | 5901 | 6918 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2177 | 1726 | 2177 | 1726 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 6418 | 7476 | 6418 | 7476 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1919 | 1510 | 1919 | 1510 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7605 | 8414 | 7605 | 8414 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3176 | 2768 | 3176 | 2768 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 7434 | 8234 | 7434 | 8234 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3277 | 2859 | 3277 | 2859 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 7517 | 8653 | 7517 | 8653 | 0.00 |
| 04/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1472 | 1141 | 1472 | 1141 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 393 | 733 | 393 | 733 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 4633 | 3506 | 4633 | 3506 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 101 | 232 | 101 | 232 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6873 | 5536 | 6873 | 5536 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 17 | 50 | 17 | 50 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9328 | 7894 | 9328 | 7894 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2 | 9 | 2 | 9 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11864 | 10403 | 11864 | 10403 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 14420 | 12954 | 14420 | 12954 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 16989 | 15521 | 16989 | 15521 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 19567 | 18100 | 19567 | 18100 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 27360 | 25893 | 27360 | 25893 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 24753 | 23285 | 24753 | 23285 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 22155 | 20688 | 22155 | 20688 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 8310 | 9156 | 8310 | 9156 | 0.00 |
| 04/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2796 | 2425 | 2796 | 2425 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.6700 | 7.5740 | 107.4083 | 107.9921 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.6000 | 7.5010 | 109.8574 | 110.4536 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.5400 | 7.4420 | 107.8447 | 108.4280 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4604 | 6934 | 4604 | 6934 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 14970 | 11462 | 14970 | 11462 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 55697 | 60908 | 55697 | 60908 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3944 | 3194 | 3944 | 3194 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 61422 | 66220 | 61422 | 66220 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7527 | 6492 | 7527 | 6492 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 11402 | 15284 | 11402 | 15284 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6568 | 4611 | 6568 | 4611 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 22086 | 27108 | 22086 | 27108 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2324 | 1508 | 2324 | 1508 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 35080 | 40659 | 35080 | 40659 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 657 | 398 | 657 | 398 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 48971 | 54745 | 48971 | 54745 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 149 | 85 | 149 | 85 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 57394 | 63207 | 57394 | 63207 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 57 | 31 | 57 | 31 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 65314 | 70769 | 65314 | 70769 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2485 | 1979 | 2485 | 1979 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 70179 | 75215 | 70179 | 75215 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5470 | 4673 | 5470 | 4673 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 51779 | 57570 | 51779 | 57570 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 109 | 61 | 109 | 61 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 54588 | 60391 | 54588 | 60391 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 79 | 44 | 79 | 44 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 62992 | 68818 | 62992 | 68818 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 29 | 16 | 29 | 16 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 67775 | 73281 | 67775 | 73281 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2201 | 1746 | 2201 | 1746 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 72424 | 77513 | 72424 | 77513 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5035 | 4291 | 5035 | 4291 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 70254 | 75807 | 70254 | 75807 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1946 | 1536 | 1946 | 1536 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 74689 | 79829 | 74689 | 79829 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4629 | 3935 | 4629 | 3935 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 76860 | 82695 | 76860 | 82695 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 5 | 3 | 5 | 3 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 80314 | 86016 | 80314 | 86016 | 0.00 |
| 04/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1159 | 900 | 1159 | 900 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1362 | 2376 | 1362 | 2376 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 27207 | 22383 | 27207 | 22383 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 281 | 585 | 281 | 585 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 41889 | 36355 | 41889 | 36355 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 39 | 99 | 39 | 99 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 57700 | 51922 | 57700 | 51922 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 90499 | 96337 | 90499 | 96337 | 0.00 |
| 04/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 83920 | 89237 | 83920 | 89237 | 0.00 |
| 04/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3264 | 2748 | 3264 | 2748 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.5600 | 7.4620 | 108.2554 | 108.9729 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.5000 | 7.3980 | 106.5436 | 107.2831 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.4500 | 7.3460 | 108.8852 | 109.6084 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 6466 | 10131 | 6466 | 10131 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10794 | 7283 | 10794 | 7283 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 71256 | 78399 | 71256 | 78399 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 759 | 507 | 759 | 507 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 75770 | 82425 | 75770 | 82425 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2550 | 1974 | 2550 | 1974 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 17297 | 23141 | 17297 | 23141 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3137 | 1807 | 3137 | 1807 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 32771 | 39664 | 32771 | 39664 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 548 | 266 | 548 | 266 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 49927 | 57070 | 49927 | 57070 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 54 | 22 | 54 | 22 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 67123 | 74296 | 67123 | 74296 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3 | 1 | 3 | 1 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 73910 | 81084 | 73910 | 81084 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 70524 | 77698 | 70524 | 77698 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 84137 | 91418 | 84137 | 91418 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 319 | 205 | 319 | 205 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 83976 | 91151 | 83976 | 91151 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 87819 | 94693 | 87819 | 94693 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1476 | 1119 | 1476 | 1119 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 87364 | 94667 | 87364 | 94667 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 253 | 161 | 253 | 161 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 90867 | 97783 | 90867 | 97783 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1279 | 964 | 1279 | 964 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 90589 | 97910 | 90589 | 97910 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 200 | 126 | 200 | 126 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 93923 | 100878 | 93923 | 100878 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1105 | 829 | 1105 | 829 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 77280 | 84455 | 77280 | 84455 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 100449 | 107624 | 100449 | 107624 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1503 | 2931 | 1503 | 2931 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 24752 | 19005 | 24752 | 19005 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 82742 | 75569 | 82742 | 75569 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 13 | 46 | 13 | 46 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 62457 | 55315 | 62457 | 55315 | 0.00 |
| 04/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 195 | 500 | 195 | 500 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 42813 | 35943 | 42813 | 35943 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 103430 | 110795 | 103430 | 110795 | 0.00 |
| 04/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 74 | 44 | 74 | 44 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 106198 | 113270 | 106198 | 113270 | 0.00 |
| 04/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 599 | 440 | 599 | 440 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.5100 | 7.4120 | 104.8321 | 105.6084 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.4500 | 7.3540 | 107.2309 | 108.0089 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.4100 | 7.3060 | 105.5339 | 106.3122 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 11151 | 15611 | 11151 | 15611 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11868 | 8564 | 11868 | 8564 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 82202 | 89268 | 82202 | 89268 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3604 | 2890 | 3604 | 2890 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 88917 | 95589 | 88917 | 95589 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7697 | 6585 | 7697 | 6585 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 23299 | 29570 | 23299 | 29570 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4340 | 2848 | 4340 | 2848 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 39431 | 46688 | 39431 | 46688 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1290 | 784 | 1290 | 784 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 57150 | 64781 | 57150 | 64781 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 308 | 175 | 308 | 175 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 75136 | 82872 | 75136 | 82872 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 60 | 32 | 60 | 32 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 82272 | 90022 | 82272 | 90022 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 30 | 16 | 30 | 16 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 78711 | 86454 | 78711 | 86454 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 43 | 23 | 43 | 23 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 92867 | 100625 | 92867 | 100625 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 11 | 5 | 11 | 5 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 94892 | 102206 | 94892 | 102206 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2204 | 1738 | 2204 | 1738 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 100620 | 107565 | 100620 | 107565 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5482 | 4644 | 5482 | 4644 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 98106 | 105470 | 98106 | 105470 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1938 | 1522 | 1938 | 1522 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 103596 | 110601 | 103596 | 110601 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5021 | 4242 | 5021 | 4242 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 101330 | 108739 | 101330 | 108739 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1700 | 1329 | 1700 | 1329 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 106588 | 113650 | 106588 | 113650 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4592 | 3871 | 4592 | 3871 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 85819 | 93573 | 85819 | 93573 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 21 | 11 | 21 | 11 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 110197 | 117959 | 110197 | 117959 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 4036 | 6435 | 4036 | 6435 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 24938 | 19574 | 24938 | 19574 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1042 | 1953 | 1042 | 1953 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 42653 | 35800 | 42653 | 35800 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 21 | 59 | 21 | 59 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 84682 | 76957 | 84682 | 76957 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 183 | 415 | 183 | 415 | 0.00 |
| 04/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 63042 | 55510 | 63042 | 55510 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 114292 | 121845 | 114292 | 121845 | 0.00 |
| 04/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 984 | 757 | 984 | 757 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 118687 | 125946 | 118687 | 125946 | 0.00 |
| 04/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3175 | 2649 | 3175 | 2649 | 0.00 |
| 04/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.7000 | 7.5980 | 99.4148 | 99.9273 | 0.00 |
| 04/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.6200 | 7.5230 | 101.6843 | 102.2057 | 0.00 |
| 04/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.5600 | 7.4620 | 100.1497 | 100.6527 | 0.00 |
| 04/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 7915 | 11275 | 7915 | 11275 | 0.00 |
| 04/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5024 | 3258 | 5024 | 3258 | 0.00 |
| 04/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 16491 | 19751 | 16491 | 19751 | 0.00 |
| 04/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 10033 | 8079 | 10033 | 8079 | 0.00 |
| 04/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 21968 | 25118 | 21968 | 25118 | 0.00 |
| 04/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 12595 | 10715 | 12595 | 10715 | 0.00 |
| 04/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 17216 | 21764 | 17216 | 21764 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1312 | 736 | 1312 | 736 | 0.00 |
| 04/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 24672 | 28641 | 24672 | 28641 | 0.00 |
| 04/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 5554 | 4309 | 5554 | 4309 | 0.00 |
| 04/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 29780 | 33456 | 29780 | 33456 | 0.00 |
| 04/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 8111 | 6756 | 8111 | 6756 | 0.00 |
| 04/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 28915 | 33931 | 28915 | 33931 | 0.00 |
| 04/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 212 | 102 | 212 | 102 | 0.00 |
| 04/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 34360 | 38866 | 34360 | 38866 | 0.00 |
| 04/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 2783 | 2075 | 2783 | 2075 | 0.00 |
| 04/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 38720 | 42835 | 38720 | 42835 | 0.00 |
| 04/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 4943 | 4028 | 4943 | 4028 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.4300 | 7.3380 | 98.9210 | 99.7064 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.3800 | 7.2830 | 101.1723 | 101.9776 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.3400 | 7.2380 | 99.7522 | 100.5434 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 3725 | 6421 | 3725 | 6421 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 18852 | 13694 | 18852 | 13694 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 85857 | 93692 | 85857 | 93692 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 673 | 456 | 673 | 456 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 90067 | 97483 | 90067 | 97483 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2156 | 1661 | 2156 | 1661 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 12241 | 17549 | 12241 | 17549 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 6890 | 4343 | 6890 | 4343 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 26883 | 33990 | 26883 | 33990 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1610 | 863 | 1610 | 863 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 44875 | 52608 | 44875 | 52608 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 222 | 101 | 222 | 101 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 63527 | 71370 | 63527 | 71370 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 17 | 7 | 17 | 7 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 78229 | 86083 | 78229 | 86083 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 85468 | 93322 | 85468 | 93322 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 81858 | 89712 | 81858 | 89712 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 92629 | 100483 | 92629 | 100483 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 99659 | 107611 | 99659 | 107611 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 289 | 189 | 289 | 189 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 103181 | 110791 | 103181 | 110791 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1229 | 927 | 1229 | 927 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 99713 | 107567 | 99713 | 107567 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 103100 | 111071 | 103100 | 111071 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 231 | 150 | 231 | 150 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 106477 | 114124 | 106477 | 114124 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1061 | 796 | 1061 | 796 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 106534 | 114520 | 106534 | 114520 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 184 | 118 | 184 | 118 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 109776 | 117456 | 109776 | 117456 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 913 | 681 | 913 | 681 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 89058 | 96912 | 89058 | 96912 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 673 | 1477 | 673 | 1477 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 36854 | 29804 | 36854 | 29804 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 66 | 194 | 66 | 194 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 57895 | 50168 | 57895 | 50168 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 117090 | 124944 | 117090 | 124944 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 3 | 13 | 3 | 13 | 0.00 |
| 04/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 80091 | 72248 | 80091 | 72248 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 120158 | 128184 | 120158 | 128184 | 0.00 |
| 04/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 71 | 44 | 71 | 44 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 122956 | 130737 | 122956 | 130737 | 0.00 |
| 04/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 488 | 357 | 488 | 357 | 0.00 |
| 04/01/2007 | TRT1 On 01-February-07 | | | Index Future | 249.1100 | 250.2770 | 249.1140 | 250.2770 | 500.00 |
| 04/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 55903 | 67136 | 55903 | 67136 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 763 | 366 | 763 | 366 | 0.00 |
| 05/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.7500 | 107.8560 | 107.7450 | 107.8560 | 10.00 |
| 05/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 18264 | 19304 | 18264 | 19304 | 0.00 |
| 05/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 814 | 744 | 814 | 744 | 0.00 |
| 05/01/2007 | GOVI On 01-February-07 | | | jGovi | 251.8900 | 252.1240 | 251.8880 | 252.1240 | 66.00 |
| 05/01/2007 | GOVI On 03-May-07 | | | jGovi | 257.5200 | 257.6980 | 257.5160 | 257.6980 | 118.00 |
| 05/01/2007 | GOVI On 02-August-07 | | | jGovi | 263.2100 | 263.3380 | 263.2140 | 263.3380 | 0.00 |
| 05/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 218880 | 221240 | 218880 | 221240 | 0.00 |
| 05/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 225160 | 226980 | 225160 | 226980 | 0.00 |
| 05/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 227162 | 228402 | 227162 | 228402 | 0.00 |
| 05/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 22 | 22 | 22 | 22 | 0.00 |
| 05/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.5700 | 269.6420 | 269.5710 | 269.6420 | 0.00 |
| 05/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 47520 | 48277 | 47520 | 48277 | 0.00 |
| 05/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 1810 | 1857 | 1810 | 1857 | 0.00 |
| 05/01/2007 | J153 On 31-August-10 | | | jSwap | 8.7100 | 8.6700 | 0.0412 | 0.0399 | 0.00 |
| 05/01/2007 | J157 On 15-September-15 | | | jSwap | 8.2800 | 8.2540 | 0.0615 | 0.0635 | 0.00 |
| 05/01/2007 | J186 On 21-December-26 | | | jSwap | 7.7000 | 7.6700 | 0.0200 | 0.0170 | 0.00 |
| 05/01/2007 | J194 On 28-February-08 | | | jSwap | 9.0900 | 9.0470 | 0.0225 | 0.0218 | 0.00 |
| 05/01/2007 | J201 On 22-December-14 | | | jSwap | 8.3300 | 8.2950 | 0.0473 | 0.0455 | 0.00 |
| 05/01/2007 | J203 On 15-September-17 | | | jSwap | 8.1700 | 8.1330 | 0.0487 | 0.0461 | 0.00 |
| 05/01/2007 | J204 On 21-December-18 | | | jSwap | 8.0900 | 8.0550 | 0.0442 | 0.0418 | 0.00 |
| 05/01/2007 | J207 On 15-January-20 | | | jSwap | 8.0300 | 8.0000 | 0.0023 | 0.0000 | 0.00 |
| 05/01/2007 | JBAR On 21-December-05 | | | jBar | 9.1800 | 9.1750 | 0.0000 | 0.0000 | 0.00 |
| 05/01/2007 | JFRA On 01-February-07 | | | jFra | 9.2000 | 9.1760 | 0.0224 | 0.0224 | 0.00 |
| 05/01/2007 | JFRA On 07-February-08 | | | jFra | 8.9700 | 8.8830 | 0.0219 | 0.0217 | 0.00 |
| 05/01/2007 | JFRA On 03-May-07 | | | jFra | 9.3100 | 9.2440 | 0.0227 | 0.0225 | 0.00 |
| 05/01/2007 | JFRA On 02-August-07 | | | jFra | 9.2700 | 9.1910 | 0.0226 | 0.0224 | 0.00 |
| 05/01/2007 | JFRA On 01-November-07 | | | jFra | 9.1200 | 9.0460 | 0.0239 | 0.0237 | 0.00 |
| 05/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4148 | 4085 | 4148 | 4085 | 0.00 |
| 05/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22633 | 22546 | 22633 | 22546 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 19045 | 19176 | 19045 | 19176 | 0.00 |
| 05/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4433 | 4267 | 4433 | 4267 | 0.00 |
| 05/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 13 | 17 | 13 | 17 | 0.00 |
| 05/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4378 | 4209 | 4378 | 4209 | 0.00 |
| 05/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 75 | 88 | 75 | 88 | 0.00 |
| 05/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4432 | 4270 | 4432 | 4270 | 0.00 |
| 05/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 194 | 217 | 194 | 217 | 0.00 |
| 05/01/2007 | JN02 On 01-February-07 | | | jNote | 8.9800 | 8.9160 | 0.1634 | 0.1625 | 0.00 |
| 05/01/2007 | JN02 On 03-May-07 | | | jNote | 8.8700 | 8.8120 | 0.1616 | 0.1607 | 0.00 |
| 05/01/2007 | JN02 On 02-August-07 | | | jNote | 8.7400 | 8.6850 | 0.1594 | 0.1586 | 0.00 |
| 05/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 5219 | 4797 | 5219 | 4797 | 0.00 |
| 05/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 5639 | 6329 | 5639 | 6329 | 0.00 |
| 05/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 8258 | 7881 | 8258 | 7881 | 0.00 |
| 05/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 15167 | 15871 | 15167 | 15871 | 0.00 |
| 05/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10925 | 10601 | 10925 | 10601 | 0.00 |
| 05/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 20325 | 20921 | 20325 | 20921 | 0.00 |
| 05/01/2007 | JN05 On 01-February-07 | | | jNote | 8.4700 | 8.4280 | 0.3406 | 0.3395 | 0.00 |
| 05/01/2007 | JN05 On 03-May-07 | | | jNote | 8.3900 | 8.3590 | 0.3384 | 0.3374 | 0.00 |
| 05/01/2007 | JN05 On 02-August-07 | | | jNote | 8.3100 | 8.2830 | 0.3359 | 0.3351 | 0.00 |
| 05/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 53 | 44 | 53 | 44 | 0.00 |
| 05/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 31597 | 33155 | 31597 | 33155 | 0.00 |
| 05/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1644 | 1509 | 1644 | 1509 | 0.00 |
| 05/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 36153 | 37470 | 36153 | 37470 | 0.00 |
| 05/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3314 | 3149 | 3314 | 3149 | 0.00 |
| 05/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 41221 | 42269 | 41221 | 42269 | 0.00 |
| 05/01/2007 | JN10 On 01-February-07 | | | jNote | 8.1000 | 8.0590 | 0.5461 | 0.5444 | 0.00 |
| 05/01/2007 | JN10 On 03-May-07 | | | jNote | 8.0400 | 8.0030 | 0.5438 | 0.5422 | 0.00 |
| 05/01/2007 | JN10 On 02-August-07 | | | jNote | 7.9800 | 7.9420 | 0.5414 | 0.5398 | 0.00 |
| 05/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 60906 | 63571 | 60906 | 63571 | 0.00 |
| 05/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 138 | 111 | 138 | 111 | 0.00 |
| 05/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 65072 | 67658 | 65072 | 67658 | 0.00 |
| 05/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 599 | 518 | 599 | 518 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 69952 | 72426 | 69952 | 72426 | 0.00 |
| 05/01/2007 | JROD On 31-January-07 | | | jRod | 8.4800 | 8.4800 | 0.0019 | 0.0014 | 0.00 |
| 05/01/2007 | JROD On 28-February-07 | | | jRod | 8.8200 | 8.8290 | 0.0027 | 0.0022 | 0.00 |
| 05/01/2007 | JROD On 30-March-07 | | | jRod | 9.1200 | 9.1290 | 0.0034 | 0.0030 | 0.00 |
| 05/01/2007 | JROD On 30-April-07 | | | jRod | 8.9000 | 8.8980 | 0.0050 | 0.0046 | 0.00 |
| 05/01/2007 | JROD On 31-May-07 | | | jRod | 9.1100 | 9.1100 | 0.0060 | 0.0056 | 0.00 |
| 05/01/2007 | OTH1 On 01-February-07 | | | Index Future | 247.7100 | 247.9740 | 247.7120 | 247.9740 | 15.00 |
| 05/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 43056 | 45519 | 43056 | 45519 | 0.00 |
| 05/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 1736 | 1579 | 1736 | 1579 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.1000 | 8.0700 | 120.5945 | 120.6942 | 62.00 |
| 05/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.0200 | 7.9900 | 116.6468 | 116.7403 | 1.00 |
| 05/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.8700 | 7.8370 | 119.3867 | 119.4681 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 3504 | 4005 | 3504 | 4005 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6831 | 6336 | 6831 | 6336 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 19888 | 20596 | 19888 | 20596 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5063 | 4836 | 5063 | 4836 | 0.00 |
| 05/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 25733 | 26332 | 25733 | 26332 | 0.00 |
| 05/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7461 | 7245 | 7461 | 7245 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 7982 | 8731 | 7982 | 8731 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3014 | 2766 | 3014 | 2766 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 26805 | 27600 | 26805 | 27600 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2838 | 2699 | 2838 | 2699 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 12913 | 13794 | 12913 | 13794 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1363 | 1247 | 1363 | 1247 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 21660 | 22631 | 21660 | 22631 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 328 | 301 | 328 | 301 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 15697 | 16620 | 15697 | 16620 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 874 | 800 | 874 | 800 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 14284 | 15188 | 14284 | 15188 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1096 | 1003 | 1096 | 1003 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 24402 | 25171 | 24402 | 25171 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3472 | 3306 | 3472 | 3306 | 0.00 |
| 05/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 29761 | 30399 | 29761 | 30399 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5811 | 5635 | 5811 | 5635 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 29488 | 30479 | 29488 | 30479 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 85 | 79 | 85 | 79 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 25592 | 26375 | 25592 | 26375 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3142 | 2990 | 3142 | 2990 | 0.00 |
| 05/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 30809 | 31457 | 30809 | 31457 | 0.00 |
| 05/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5446 | 5279 | 5446 | 5279 | 0.00 |
| 05/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 31873 | 32530 | 31873 | 32530 | 0.00 |
| 05/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5099 | 4941 | 5099 | 4941 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1097 | 1338 | 1097 | 1338 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 12796 | 12040 | 12796 | 12040 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 255 | 336 | 255 | 336 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20403 | 19487 | 20403 | 19487 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 41 | 59 | 41 | 59 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 28716 | 27737 | 28716 | 27737 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 4 | 7 | 4 | 7 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 37286 | 36292 | 37286 | 36292 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 54734 | 53737 | 54734 | 53737 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 45968 | 44971 | 45968 | 44971 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 37420 | 38416 | 37420 | 38416 | 0.00 |
| 05/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 20 | 19 | 20 | 19 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 31857 | 32695 | 31857 | 32695 | 0.00 |
| 05/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1847 | 1751 | 1847 | 1751 | 0.00 |
| 05/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 36276 | 36965 | 36276 | 36965 | 0.00 |
| 05/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3879 | 3754 | 3879 | 3754 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.7000 | 7.6800 | 141.3486 | 141.5013 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.6500 | 7.6300 | 137.5797 | 137.7291 | 504.00 |
| 05/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.5600 | 7.5350 | 140.8433 | 140.9971 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 13081 | 14149 | 13081 | 14149 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9274 | 8816 | 9274 | 8816 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 66646 | 67976 | 66646 | 67976 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5134 | 4970 | 5134 | 4970 | 0.00 |
| 05/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 76915 | 78200 | 76915 | 78200 | 0.00 |
| 05/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10101 | 9849 | 10101 | 9849 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 5109 | 5754 | 5109 | 5754 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20478 | 19597 | 20478 | 19597 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 20379 | 21648 | 20379 | 21648 | 250.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 5238 | 4980 | 5238 | 4980 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 26052 | 27416 | 26052 | 27416 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3426 | 3263 | 3426 | 3263 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 97440 | 98882 | 97440 | 98882 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1481 | 1430 | 1481 | 1430 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 42103 | 43592 | 42103 | 43592 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1004 | 967 | 1004 | 967 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 52456 | 53971 | 52456 | 53971 | 150.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 439 | 427 | 439 | 427 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 59473 | 60995 | 59473 | 60995 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 243 | 239 | 243 | 239 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 62995 | 64519 | 62995 | 64519 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 180 | 178 | 180 | 178 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 70043 | 71570 | 70043 | 71570 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 96 | 96 | 96 | 96 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 78655 | 80042 | 78655 | 80042 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3214 | 3108 | 3214 | 3108 | 0.00 |
| 05/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 87817 | 89161 | 87817 | 89161 | 0.00 |
| 05/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7414 | 7221 | 7414 | 7221 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 131814 | 133340 | 131814 | 133340 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 66520 | 68045 | 66520 | 68045 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 132 | 131 | 132 | 131 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 77076 | 78604 | 77076 | 78604 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 50 | 51 | 50 | 51 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 81733 | 83132 | 81733 | 83132 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2842 | 2747 | 2842 | 2747 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 90612 | 91970 | 90612 | 91970 | 0.00 |
| 05/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6843 | 6663 | 6843 | 6663 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 84836 | 86246 | 84836 | 86246 | 0.00 |
| 05/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2507 | 2422 | 2507 | 2422 | 0.00 |
| 05/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 88097 | 89581 | 88097 | 89581 | 0.00 |
| 05/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 972 | 918 | 972 | 918 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 94506 | 96033 | 94506 | 96033 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 10 | 10 | 10 | 10 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1451 | 1729 | 1451 | 1729 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36360 | 35111 | 36360 | 35111 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 286 | 366 | 286 | 366 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 55105 | 53659 | 55105 | 53659 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 111648 | 113175 | 111648 | 113175 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 2 | 2 | 2 | 2 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 128484 | 130010 | 128484 | 130010 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 145013 | 146540 | 145013 | 146540 | 0.00 |
| 05/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 104930 | 106344 | 104930 | 106344 | 0.00 |
| 05/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4502 | 4377 | 4502 | 4377 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.2700 | 7.2500 | 135.0039 | 135.2773 | 2.00 |
| 05/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.2200 | 7.2000 | 138.0964 | 138.3567 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.1800 | 7.1560 | 135.8311 | 136.0911 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 15633 | 17294 | 15633 | 17294 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 18367 | 17294 | 18367 | 17294 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 129229 | 131660 | 129229 | 131660 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 4778 | 4606 | 4778 | 4606 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 139750 | 142050 | 139750 | 142050 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 10485 | 10185 | 10485 | 10185 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 35314 | 37655 | 35314 | 37655 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 6037 | 5644 | 6037 | 5644 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 61687 | 64331 | 61687 | 64331 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1538 | 1447 | 1538 | 1447 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 90230 | 92952 | 90230 | 92952 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 299 | 287 | 299 | 287 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 113070 | 115802 | 113070 | 115802 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 69 | 68 | 69 | 68 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 124324 | 127058 | 124324 | 127058 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 33 | 33 | 33 | 33 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 149384 | 151882 | 149384 | 151882 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 2807 | 2702 | 2807 | 2702 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 146406 | 149140 | 146406 | 149140 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 8 | 8 | 8 | 8 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 158501 | 160884 | 158501 | 160884 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 7248 | 7032 | 7248 | 7032 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 159530 | 162053 | 159530 | 162053 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2121 | 2041 | 2121 | 2041 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 163242 | 165643 | 163242 | 165643 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 6588 | 6389 | 6588 | 6389 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 167999 | 170416 | 167999 | 170416 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 5980 | 5798 | 5980 | 5798 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 173170 | 175904 | 173170 | 175904 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 179803 | 182360 | 179803 | 182360 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1177 | 1131 | 1177 | 1131 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 187116 | 189589 | 187116 | 189589 | 0.00 |
| 05/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4008 | 3881 | 4008 | 3881 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 118713 | 121446 | 118713 | 121446 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 47 | 46 | 47 | 46 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 4864 | 5690 | 4864 | 5690 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 40798 | 38889 | 40798 | 38889 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 978 | 1236 | 978 | 1236 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 71351 | 68875 | 71351 | 68875 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 118 | 166 | 118 | 166 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 106226 | 103539 | 106226 | 103539 | 0.00 |
| 05/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 199018 | 201751 | 199018 | 201751 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 154455 | 156966 | 154455 | 156966 | 0.00 |
| 05/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2443 | 2351 | 2443 | 2351 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.7100 | 8.6710 | 105.6625 | 105.7006 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.5200 | 8.4710 | 102.9899 | 103.0274 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.2900 | 8.2380 | 105.2597 | 105.2903 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 1531 | 1742 | 1531 | 1742 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2124 | 1953 | 2124 | 1953 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4702 | 4936 | 4702 | 4936 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2904 | 2765 | 2904 | 2765 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6420 | 6611 | 6420 | 6611 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3930 | 3814 | 3930 | 3814 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 922 | 1080 | 922 | 1080 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3023 | 2800 | 3023 | 2800 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2047 | 2291 | 2047 | 2291 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1636 | 1498 | 1636 | 1498 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 1778 | 2006 | 1778 | 2006 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 1868 | 1715 | 1868 | 1715 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5893 | 6156 | 5893 | 6156 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2157 | 2045 | 2157 | 2045 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 7064 | 7265 | 7064 | 7265 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3486 | 3380 | 3486 | 3380 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5643 | 5901 | 5643 | 5901 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2294 | 2177 | 2294 | 2177 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 6149 | 6418 | 6149 | 6418 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2025 | 1919 | 2025 | 1919 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7400 | 7605 | 7400 | 7605 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3277 | 3176 | 3277 | 3176 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 7231 | 7434 | 7231 | 7434 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3380 | 3277 | 3380 | 3277 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 7229 | 7517 | 7229 | 7517 | 0.00 |
| 05/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1558 | 1472 | 1558 | 1472 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 315 | 393 | 315 | 393 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 4937 | 4633 | 4937 | 4633 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 74 | 101 | 74 | 101 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7227 | 6873 | 7227 | 6873 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 11 | 17 | 11 | 17 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9704 | 9328 | 9704 | 9328 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12244 | 11864 | 12244 | 11864 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 14802 | 14420 | 14802 | 14420 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 17370 | 16989 | 17370 | 16989 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 19949 | 19567 | 19949 | 19567 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 27742 | 27360 | 27742 | 27360 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 25134 | 24753 | 25134 | 24753 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 22537 | 22155 | 22537 | 22155 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 8095 | 8310 | 8095 | 8310 | 0.00 |
| 05/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2887 | 2796 | 2887 | 2796 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.6900 | 7.6700 | 107.2811 | 107.4083 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.6200 | 7.6010 | 109.7327 | 109.8574 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.5600 | 7.5420 | 107.7228 | 107.8447 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 10509 | 11402 | 10509 | 11402 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6947 | 6568 | 6947 | 6568 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 54585 | 55697 | 54585 | 55697 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4079 | 3944 | 4079 | 3944 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 60400 | 61422 | 60400 | 61422 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7724 | 7527 | 7724 | 7527 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4067 | 4604 | 4067 | 4604 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15705 | 14970 | 15705 | 14970 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 20947 | 22086 | 20947 | 22086 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2456 | 2324 | 2456 | 2324 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 33839 | 35080 | 33839 | 35080 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 688 | 657 | 688 | 657 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 47703 | 48971 | 47703 | 48971 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 153 | 149 | 153 | 149 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 56123 | 57394 | 56123 | 57394 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 57 | 57 | 57 | 57 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 64155 | 65314 | 64155 | 65314 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2574 | 2485 | 2574 | 2485 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 69109 | 70179 | 69109 | 70179 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5620 | 5470 | 5620 | 5470 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 50510 | 51779 | 50510 | 51779 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 111 | 109 | 111 | 109 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 53317 | 54588 | 53317 | 54588 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 80 | 79 | 80 | 79 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 61720 | 62992 | 61720 | 62992 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 28 | 29 | 28 | 29 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 66607 | 67775 | 66607 | 67775 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2280 | 2201 | 2280 | 2201 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 71344 | 72424 | 71344 | 72424 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5175 | 5035 | 5175 | 5035 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 69078 | 70254 | 69078 | 70254 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2016 | 1946 | 2016 | 1946 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 73599 | 74689 | 73599 | 74689 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4759 | 4629 | 4759 | 4629 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 75588 | 76860 | 75588 | 76860 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 5 | 5 | 5 | 5 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 79110 | 80314 | 79110 | 80314 | 0.00 |
| 05/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1202 | 1159 | 1202 | 1159 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1134 | 1362 | 1134 | 1362 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 28251 | 27207 | 28251 | 27207 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 217 | 281 | 217 | 281 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 43097 | 41889 | 43097 | 41889 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 27 | 39 | 27 | 39 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 58960 | 57700 | 58960 | 57700 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 89227 | 90499 | 89227 | 90499 | 0.00 |
| 05/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 82796 | 83920 | 82796 | 83920 | 0.00 |
| 05/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3360 | 3264 | 3360 | 3264 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.5800 | 7.5580 | 108.0993 | 108.2554 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.5200 | 7.4980 | 106.3892 | 106.5436 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.4700 | 7.4450 | 108.7327 | 108.8852 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 5682 | 6466 | 5682 | 6466 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11571 | 10794 | 11571 | 10794 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 69762 | 71256 | 69762 | 71256 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 810 | 759 | 810 | 759 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 74364 | 75770 | 74364 | 75770 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2670 | 2550 | 2670 | 2550 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 16014 | 17297 | 16014 | 17297 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3416 | 3137 | 3416 | 3137 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 31261 | 32771 | 31261 | 32771 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 599 | 548 | 599 | 548 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 48370 | 49927 | 48370 | 49927 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 58 | 54 | 58 | 54 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 65562 | 67123 | 65562 | 67123 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3 | 3 | 3 | 3 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 72349 | 73910 | 72349 | 73910 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 68963 | 70524 | 68963 | 70524 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 82616 | 84137 | 82616 | 84137 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 342 | 319 | 342 | 319 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 82415 | 83976 | 82415 | 83976 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 86368 | 87819 | 86368 | 87819 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1550 | 1476 | 1550 | 1476 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 85838 | 87364 | 85838 | 87364 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 272 | 253 | 272 | 253 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 89406 | 90867 | 89406 | 90867 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1344 | 1279 | 1344 | 1279 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 89060 | 90589 | 89060 | 90589 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 215 | 200 | 215 | 200 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 92455 | 93923 | 92455 | 93923 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1162 | 1105 | 1162 | 1105 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 75719 | 77280 | 75719 | 77280 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 98888 | 100449 | 98888 | 100449 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1219 | 1503 | 1219 | 1503 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 26029 | 24752 | 26029 | 24752 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 84303 | 82742 | 84303 | 82742 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 8 | 13 | 8 | 13 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 64014 | 62457 | 64014 | 62457 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 142 | 195 | 142 | 195 | 0.00 |
| 05/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 44320 | 42813 | 44320 | 42813 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 101891 | 103430 | 101891 | 103430 | 0.00 |
| 05/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 79 | 74 | 79 | 74 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 104705 | 106198 | 104705 | 106198 | 0.00 |
| 05/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 632 | 599 | 632 | 599 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.5300 | 7.5090 | 104.6730 | 104.8321 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.4700 | 7.4520 | 107.0573 | 107.2309 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.4300 | 7.4050 | 105.3775 | 105.5339 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 10173 | 11151 | 10173 | 11151 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12482 | 11868 | 12482 | 11868 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 80604 | 82202 | 80604 | 82202 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3741 | 3604 | 3741 | 3604 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 87555 | 88917 | 87555 | 88917 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7897 | 7697 | 7897 | 7697 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 21948 | 23299 | 21948 | 23299 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4580 | 4340 | 4580 | 4340 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 37901 | 39431 | 37901 | 39431 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1352 | 1290 | 1352 | 1290 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 55568 | 57150 | 55568 | 57150 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 317 | 308 | 317 | 308 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 73545 | 75136 | 73545 | 75136 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 60 | 60 | 60 | 60 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 80681 | 82272 | 80681 | 82272 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 30 | 30 | 30 | 30 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 77119 | 78711 | 77119 | 78711 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 43 | 43 | 43 | 43 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 91275 | 92867 | 91275 | 92867 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 10 | 11 | 10 | 11 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 93243 | 94892 | 93243 | 94892 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2291 | 2204 | 2291 | 2204 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 99206 | 100620 | 99206 | 100620 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5631 | 5482 | 5631 | 5482 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 96447 | 98106 | 96447 | 98106 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2015 | 1938 | 2015 | 1938 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 102170 | 103596 | 102170 | 103596 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5159 | 5021 | 5159 | 5021 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 99662 | 101330 | 99662 | 101330 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1769 | 1700 | 1769 | 1700 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 105152 | 106588 | 105152 | 106588 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4720 | 4592 | 4720 | 4592 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 84228 | 85819 | 84228 | 85819 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 21 | 21 | 21 | 21 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 108606 | 110197 | 108606 | 110197 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 2 | 2 | 2 | 2 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 3512 | 4036 | 3512 | 4036 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 26006 | 24938 | 26006 | 24938 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 850 | 1042 | 850 | 1042 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 44052 | 42653 | 44052 | 42653 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 14 | 21 | 14 | 21 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 86266 | 84682 | 86266 | 84682 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 137 | 183 | 137 | 183 | 0.00 |
| 05/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 64587 | 63042 | 64587 | 63042 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 112597 | 114292 | 112597 | 114292 | 0.00 |
| 05/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1025 | 984 | 1025 | 984 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 117216 | 118687 | 117216 | 118687 | 0.00 |
| 05/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3266 | 3175 | 3266 | 3175 | 0.00 |
| 05/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.7200 | 7.6950 | 99.3095 | 99.4148 | 0.00 |
| 05/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.6500 | 7.6240 | 101.5763 | 101.6843 | 0.00 |
| 05/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.5800 | 7.5620 | 100.0445 | 100.1497 | 0.00 |
| 05/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 7210 | 7915 | 7210 | 7915 | 0.00 |
| 05/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5371 | 5024 | 5371 | 5024 | 0.00 |
| 05/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 15812 | 16491 | 15812 | 16491 | 0.00 |
| 05/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 10435 | 10033 | 10435 | 10033 | 0.00 |
| 05/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 21307 | 21968 | 21307 | 21968 | 0.00 |
| 05/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 12986 | 12595 | 12986 | 12595 | 0.00 |
| 05/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 16263 | 17216 | 16263 | 17216 | 0.00 |
| 05/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1412 | 1312 | 1412 | 1312 | 0.00 |
| 05/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 23846 | 24672 | 23846 | 24672 | 0.00 |
| 05/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 5808 | 5554 | 5808 | 5554 | 0.00 |
| 05/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 29008 | 29780 | 29008 | 29780 | 0.00 |
| 05/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 8391 | 8111 | 8391 | 8111 | 0.00 |
| 05/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 27877 | 28915 | 27877 | 28915 | 0.00 |
| 05/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 227 | 212 | 227 | 212 | 0.00 |
| 05/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 33422 | 34360 | 33422 | 34360 | 0.00 |
| 05/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 2925 | 2783 | 2925 | 2783 | 0.00 |
| 05/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 37856 | 38720 | 37856 | 38720 | 0.00 |
| 05/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5132 | 4943 | 5132 | 4943 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.4600 | 7.4340 | 98.7503 | 98.9210 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.4000 | 7.3820 | 101.0026 | 101.1723 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.3600 | 7.3360 | 99.5837 | 99.7522 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 11084 | 12241 | 11084 | 12241 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 7439 | 6890 | 7439 | 6890 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 84203 | 85857 | 84203 | 85857 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 716 | 673 | 716 | 673 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 88486 | 90067 | 88486 | 90067 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2260 | 2156 | 2260 | 2156 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 3162 | 3725 | 3162 | 3725 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 19997 | 18852 | 19997 | 18852 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 25322 | 26883 | 25322 | 26883 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1756 | 1610 | 1756 | 1610 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 43187 | 44875 | 43187 | 44875 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 241 | 222 | 241 | 222 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 61821 | 63527 | 61821 | 63527 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 18 | 17 | 18 | 17 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 76522 | 78229 | 76522 | 78229 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 83761 | 85468 | 83761 | 85468 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 80151 | 81858 | 80151 | 81858 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 90922 | 92629 | 90922 | 92629 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 97982 | 99659 | 97982 | 99659 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 309 | 289 | 309 | 289 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 101559 | 103181 | 101559 | 103181 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1292 | 1229 | 1292 | 1229 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 98006 | 99713 | 98006 | 99713 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 101419 | 103100 | 101419 | 103100 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 247 | 231 | 247 | 231 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 104847 | 106477 | 104847 | 106477 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1116 | 1061 | 1116 | 1061 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 104850 | 106534 | 104850 | 106534 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 197 | 184 | 197 | 184 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 108139 | 109776 | 108139 | 109776 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 961 | 913 | 961 | 913 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 87351 | 89058 | 87351 | 89058 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 520 | 673 | 520 | 673 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 38409 | 36854 | 38409 | 36854 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 45 | 66 | 45 | 66 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 59581 | 57895 | 59581 | 57895 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 115383 | 117090 | 115383 | 117090 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 2 | 3 | 2 | 3 | 0.00 |
| 05/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 81797 | 80091 | 81797 | 80091 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 118466 | 120158 | 118466 | 120158 | 0.00 |
| 05/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 76 | 71 | 76 | 71 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 121298 | 122956 | 121298 | 122956 | 0.00 |
| 05/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 515 | 488 | 515 | 488 | 0.00 |
| 05/01/2007 | TRT1 On 01-February-07 | | | Index Future | 248.8600 | 249.1140 | 248.8620 | 249.1140 | 500.00 |
| 05/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 53452 | 55903 | 53452 | 55903 | 0.00 |
| 05/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 832 | 763 | 832 | 763 | 0.00 |
| 08/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.8000 | 107.7450 | 107.7970 | 107.7450 | 10.00 |
| 08/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 18579 | 18264 | 18579 | 18264 | 0.00 |
| 08/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 609 | 814 | 609 | 814 | 0.00 |
| 08/01/2007 | GOVI On 01-February-07 | | | jGovi | 251.9900 | 251.8880 | 251.9910 | 251.8880 | 66.00 |
| 08/01/2007 | GOVI On 03-May-07 | | | jGovi | 257.6200 | 257.5160 | 257.6200 | 257.5160 | 117.00 |
| 08/01/2007 | GOVI On 02-August-07 | | | jGovi | 263.3200 | 263.2140 | 263.3210 | 263.2140 | 0.00 |
| 08/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 219910 | 218880 | 219910 | 218880 | 0.00 |
| 08/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 226200 | 225160 | 226200 | 225160 | 0.00 |
| 08/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 228229 | 227162 | 228229 | 227162 | 0.00 |
| 08/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 19 | 22 | 19 | 22 | 0.00 |
| 08/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.5400 | 269.5710 | 269.5380 | 269.5710 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 46861 | 47520 | 46861 | 47520 | 0.00 |
| 08/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 1481 | 1810 | 1481 | 1810 | 0.00 |
| 08/01/2007 | J153 On 31-August-10 | | | jSwap | 8.7200 | 8.7090 | 0.0416 | 0.0412 | 0.00 |
| 08/01/2007 | J157 On 15-September-15 | | | jSwap | 8.2900 | 8.2840 | 0.0609 | 0.0615 | 0.00 |
| 08/01/2007 | J186 On 21-December-26 | | | jSwap | 7.2800 | 7.7010 | 0.0222 | 0.0200 | 0.00 |
| 08/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1000 | 9.0930 | 0.0226 | 0.0225 | 0.00 |
| 08/01/2007 | J201 On 22-December-14 | | | jSwap | 8.3400 | 8.3270 | 0.0479 | 0.0473 | 0.00 |
| 08/01/2007 | J203 On 15-September-17 | | | jSwap | 8.1800 | 8.1690 | 0.0496 | 0.0487 | 0.00 |
| 08/01/2007 | J204 On 21-December-18 | | | jSwap | 8.1000 | 8.0870 | 0.0452 | 0.0442 | 0.00 |
| 08/01/2007 | J207 On 15-January-20 | | | jSwap | 8.0100 | 8.0270 | 0.0011 | 0.0023 | 0.00 |
| 08/01/2007 | JBAR On 21-December-05 | | | jBar | 9.2000 | 9.1790 | 0.0000 | 0.0000 | 0.00 |
| 08/01/2007 | JFRA On 01-February-07 | | | jFra | 9.2200 | 9.2020 | 0.0225 | 0.0224 | 0.00 |
| 08/01/2007 | JFRA On 07-February-08 | | | jFra | 9.0300 | 8.9730 | 0.0220 | 0.0219 | 0.00 |
| 08/01/2007 | JFRA On 03-May-07 | | | jFra | 9.3400 | 9.3140 | 0.0227 | 0.0227 | 0.00 |
| 08/01/2007 | JFRA On 02-August-07 | | | jFra | 9.2800 | 9.2660 | 0.0226 | 0.0226 | 0.00 |
| 08/01/2007 | JFRA On 01-November-07 | | | jFra | 9.1200 | 9.1170 | 0.0239 | 0.0239 | 0.00 |
| 08/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4187 | 4148 | 4187 | 4148 | 0.00 |
| 08/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22628 | 22633 | 22628 | 22633 | 0.00 |
| 08/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18898 | 19045 | 18898 | 19045 | 0.00 |
| 08/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4492 | 4433 | 4492 | 4433 | 0.00 |
| 08/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 11 | 13 | 11 | 13 | 0.00 |
| 08/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4405 | 4378 | 4405 | 4378 | 0.00 |
| 08/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 70 | 75 | 70 | 75 | 0.00 |
| 08/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4431 | 4432 | 4431 | 4432 | 0.00 |
| 08/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 190 | 194 | 190 | 194 | 0.00 |
| 08/01/2007 | JN02 On 01-February-07 | | | jNote | 9.0000 | 8.9770 | 0.1638 | 0.1634 | 0.00 |
| 08/01/2007 | JN02 On 03-May-07 | | | jNote | 8.8900 | 8.8710 | 0.1619 | 0.1616 | 0.00 |
| 08/01/2007 | JN02 On 02-August-07 | | | jNote | 8.7400 | 8.7350 | 0.1595 | 0.1594 | 0.00 |
| 08/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 5078 | 5219 | 5078 | 5219 | 0.00 |
| 08/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 5152 | 5639 | 5152 | 5639 | 0.00 |
| 08/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 8227 | 8258 | 8227 | 8258 | 0.00 |
| 08/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 14860 | 15167 | 14860 | 15167 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10885 | 10925 | 10885 | 10925 | 0.00 |
| 08/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 20119 | 20325 | 20119 | 20325 | 0.00 |
| 08/01/2007 | JN05 On 01-February-07 | | | jNote | 8.4700 | 8.4660 | 0.3409 | 0.3406 | 0.00 |
| 08/01/2007 | JN05 On 03-May-07 | | | jNote | 8.4000 | 8.3940 | 0.3386 | 0.3384 | 0.00 |
| 08/01/2007 | JN05 On 02-August-07 | | | jNote | 8.3200 | 8.3120 | 0.3361 | 0.3359 | 0.00 |
| 08/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 36 | 53 | 36 | 53 | 0.00 |
| 08/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 31250 | 31597 | 31250 | 31597 | 0.00 |
| 08/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1609 | 1644 | 1609 | 1644 | 0.00 |
| 08/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 35788 | 36153 | 35788 | 36153 | 0.00 |
| 08/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3285 | 3314 | 3285 | 3314 | 0.00 |
| 08/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 40943 | 41221 | 40943 | 41221 | 0.00 |
| 08/01/2007 | JN10 On 01-February-07 | | | jNote | 8.1100 | 8.0970 | 0.5466 | 0.5461 | 0.00 |
| 08/01/2007 | JN10 On 03-May-07 | | | jNote | 8.0500 | 8.0400 | 0.5444 | 0.5438 | 0.00 |
| 08/01/2007 | JN10 On 02-August-07 | | | jNote | 7.9900 | 7.9780 | 0.5420 | 0.5414 | 0.00 |
| 08/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 60210 | 60906 | 60210 | 60906 | 0.00 |
| 08/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 135 | 138 | 135 | 138 | 0.00 |
| 08/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 64304 | 65072 | 64304 | 65072 | 0.00 |
| 08/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 603 | 599 | 603 | 599 | 0.00 |
| 08/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 69190 | 69952 | 69190 | 69952 | 0.00 |
| 08/01/2007 | JROD On 31-January-07 | | | jRod | 8.4700 | 8.4760 | 0.0014 | 0.0019 | 0.00 |
| 08/01/2007 | JROD On 28-February-07 | | | jRod | 8.8100 | 8.8230 | 0.0022 | 0.0027 | 0.00 |
| 08/01/2007 | JROD On 30-March-07 | | | jRod | 9.1200 | 9.1230 | 0.0029 | 0.0034 | 0.00 |
| 08/01/2007 | JROD On 30-April-07 | | | jRod | 8.8900 | 8.8950 | 0.0046 | 0.0050 | 0.00 |
| 08/01/2007 | JROD On 31-May-07 | | | jRod | 9.1000 | 9.1080 | 0.0056 | 0.0060 | 0.00 |
| 08/01/2007 | OTH1 On 01-February-07 | | | Index Future | 247.8800 | 247.7120 | 247.8820 | 247.7120 | 15.00 |
| 08/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 44266 | 43056 | 44266 | 43056 | 0.00 |
| 08/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 1246 | 1736 | 1246 | 1736 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.1000 | 8.1000 | 120.5945 | 120.5945 | 62.00 |
| 08/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.0200 | 8.0200 | 116.6468 | 116.6468 | 1.00 |
| 08/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.8700 | 7.8650 | 119.3808 | 119.3867 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 3229 | 3504 | 3229 | 3504 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6556 | 6831 | 6556 | 6831 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 19768 | 19888 | 19768 | 19888 | 0.00 |
| 08/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4942 | 5063 | 4942 | 5063 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 25597 | 25733 | 25597 | 25733 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7384 | 7461 | 7384 | 7461 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 7711 | 7982 | 7711 | 7982 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 2743 | 3014 | 2743 | 3014 | 0.00 |
| 08/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 26711 | 26805 | 26711 | 26805 | 0.00 |
| 08/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2744 | 2838 | 2744 | 2838 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 12714 | 12913 | 12714 | 12913 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1165 | 1363 | 1165 | 1363 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 21578 | 21660 | 21578 | 21660 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 246 | 328 | 246 | 328 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 15541 | 15697 | 15541 | 15697 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 719 | 874 | 719 | 874 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 14107 | 14284 | 14107 | 14284 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 920 | 1096 | 920 | 1096 | 0.00 |
| 08/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 24299 | 24402 | 24299 | 24402 | 0.00 |
| 08/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3368 | 3472 | 3368 | 3472 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 29631 | 29761 | 29631 | 29761 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5739 | 5811 | 5739 | 5811 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 29458 | 29488 | 29458 | 29488 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 55 | 85 | 55 | 85 | 0.00 |
| 08/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 25494 | 25592 | 25494 | 25592 | 0.00 |
| 08/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3044 | 3142 | 3044 | 3142 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 30681 | 30809 | 30681 | 30809 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5376 | 5446 | 5376 | 5446 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 31747 | 31873 | 31747 | 31873 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5030 | 5099 | 5030 | 5099 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 926 | 1097 | 926 | 1097 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 12625 | 12796 | 12625 | 12796 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 188 | 255 | 188 | 255 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20336 | 20403 | 20336 | 20403 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 25 | 41 | 25 | 41 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 28700 | 28716 | 28700 | 28716 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 2 | 4 | 2 | 4 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 37284 | 37286 | 37284 | 37286 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 54734 | 54734 | 54734 | 54734 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 45968 | 45968 | 45968 | 45968 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 37412 | 37420 | 37412 | 37420 | 0.00 |
| 08/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 11 | 20 | 11 | 20 | 0.00 |
| 08/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 31782 | 31857 | 31782 | 31857 | 0.00 |
| 08/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1773 | 1847 | 1773 | 1847 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 36156 | 36276 | 36156 | 36276 | 0.00 |
| 08/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3818 | 3879 | 3818 | 3879 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.7000 | 7.7000 | 141.3486 | 141.3486 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.6500 | 7.6500 | 137.5797 | 137.5797 | 504.00 |
| 08/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.5500 | 7.5560 | 140.8945 | 140.8433 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 12454 | 13081 | 12454 | 13081 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8647 | 9274 | 8647 | 9274 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 66456 | 66646 | 66456 | 66646 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4944 | 5134 | 4944 | 5134 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 77149 | 76915 | 77149 | 76915 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9823 | 10101 | 9823 | 10101 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4566 | 5109 | 4566 | 5109 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 19935 | 20478 | 19935 | 20478 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 19829 | 20379 | 19829 | 20379 | 250.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 4688 | 5238 | 4688 | 5238 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 25590 | 26052 | 25590 | 26052 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2964 | 3426 | 2964 | 3426 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 97352 | 97440 | 97352 | 97440 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1393 | 1481 | 1393 | 1481 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 41878 | 42103 | 41878 | 42103 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 779 | 1004 | 779 | 1004 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 52332 | 52456 | 52332 | 52456 | 150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 314 | 439 | 314 | 439 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 59394 | 59473 | 59394 | 59473 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 164 | 243 | 164 | 243 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 62933 | 62995 | 62933 | 62995 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 118 | 180 | 118 | 180 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 70006 | 70043 | 70006 | 70043 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 59 | 96 | 59 | 96 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 78510 | 78655 | 78510 | 78655 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3069 | 3214 | 3069 | 3214 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 88099 | 87817 | 88099 | 87817 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7184 | 7414 | 7184 | 7414 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 131814 | 131814 | 131814 | 131814 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 66471 | 66520 | 66471 | 66520 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 84 | 132 | 84 | 132 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 77055 | 77076 | 77055 | 77076 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 29 | 50 | 29 | 50 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 81599 | 81733 | 81599 | 81733 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2707 | 2842 | 2707 | 2842 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 90906 | 90612 | 90906 | 90612 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6624 | 6843 | 6624 | 6843 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 84712 | 84836 | 84712 | 84836 | 0.00 |
| 08/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2383 | 2507 | 2383 | 2507 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 88553 | 88097 | 88553 | 88097 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 915 | 972 | 915 | 972 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 94501 | 94506 | 94501 | 94506 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 5 | 10 | 5 | 10 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1167 | 1451 | 1167 | 1451 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36076 | 36360 | 36076 | 36360 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 197 | 286 | 197 | 286 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 55016 | 55105 | 55016 | 55105 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 111647 | 111648 | 111647 | 111648 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 128483 | 128484 | 128483 | 128484 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 145013 | 145013 | 145013 | 145013 | 0.00 |
| 08/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 105276 | 104930 | 105276 | 104930 | 0.00 |
| 08/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4335 | 4502 | 4335 | 4502 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.2700 | 7.2710 | 135.0559 | 135.0039 | 2.00 |
| 08/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.2200 | 7.2200 | 138.1614 | 138.0964 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.1700 | 7.1760 | 135.9091 | 135.8311 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 14915 | 15633 | 14915 | 15633 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 17129 | 18367 | 17129 | 18367 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 129597 | 129229 | 129597 | 129229 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 4496 | 4778 | 4496 | 4778 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 140198 | 139750 | 140198 | 139750 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 10153 | 10485 | 10153 | 10485 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 34977 | 35314 | 34977 | 35314 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 5179 | 6037 | 5179 | 6037 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 61833 | 61687 | 61833 | 61687 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1164 | 1538 | 1164 | 1538 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 90643 | 90230 | 90643 | 90230 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 192 | 299 | 192 | 299 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 113558 | 113070 | 113558 | 113070 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 38 | 69 | 38 | 69 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 124828 | 124324 | 124828 | 124324 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 17 | 33 | 17 | 33 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 149839 | 149384 | 149839 | 149384 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 2612 | 2807 | 2612 | 2807 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 146922 | 146406 | 146922 | 146406 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3 | 8 | 3 | 8 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 159019 | 158501 | 159019 | 158501 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 6988 | 7248 | 6988 | 7248 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 160021 | 159530 | 160021 | 159530 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 1961 | 2121 | 1961 | 2121 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 163777 | 163242 | 163777 | 163242 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 6344 | 6588 | 6344 | 6588 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 168549 | 167999 | 168549 | 167999 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 5752 | 5980 | 5752 | 5980 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 173689 | 173170 | 173689 | 173170 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 180350 | 179803 | 180350 | 179803 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1074 | 1177 | 1074 | 1177 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 187723 | 187116 | 187723 | 187116 | 0.00 |
| 08/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3836 | 4008 | 3836 | 4008 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 119211 | 118713 | 119211 | 118713 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 25 | 47 | 25 | 47 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 4286 | 4864 | 4286 | 4864 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 39700 | 40798 | 39700 | 40798 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 752 | 978 | 752 | 978 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 70605 | 71351 | 70605 | 71351 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 74 | 118 | 74 | 118 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 105661 | 106226 | 105661 | 106226 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 199538 | 199018 | 199538 | 199018 | 0.00 |
| 08/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 154928 | 154455 | 154928 | 154455 | 0.00 |
| 08/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2266 | 2443 | 2266 | 2443 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.7300 | 8.7090 | 105.6464 | 105.6625 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.5200 | 8.5190 | 102.9860 | 102.9899 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.2900 | 8.2940 | 105.2602 | 105.2597 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 1596 | 1778 | 1596 | 1778 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 1847 | 1868 | 1847 | 1868 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4632 | 4702 | 4632 | 4702 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2874 | 2904 | 2874 | 2904 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6387 | 6420 | 6387 | 6420 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3892 | 3930 | 3892 | 3930 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 1358 | 1531 | 1358 | 1531 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2111 | 2124 | 2111 | 2124 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 783 | 922 | 783 | 922 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3044 | 3023 | 3044 | 3023 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1857 | 2047 | 1857 | 2047 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1606 | 1636 | 1606 | 1636 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5824 | 5893 | 5824 | 5893 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2126 | 2157 | 2126 | 2157 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 7033 | 7064 | 7033 | 7064 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3448 | 3486 | 3448 | 3486 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5573 | 5643 | 5573 | 5643 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2263 | 2294 | 2263 | 2294 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 6080 | 6149 | 6080 | 6149 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1995 | 2025 | 1995 | 2025 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7368 | 7400 | 7368 | 7400 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3241 | 3277 | 3241 | 3277 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 7199 | 7231 | 7199 | 7231 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3343 | 3380 | 3343 | 3380 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 7161 | 7229 | 7161 | 7229 | 0.00 |
| 08/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1529 | 1558 | 1529 | 1558 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 241 | 315 | 241 | 315 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5023 | 4937 | 5023 | 4937 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 49 | 74 | 49 | 74 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7362 | 7227 | 7362 | 7227 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6 | 11 | 6 | 11 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9859 | 9704 | 9859 | 9704 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12404 | 12244 | 12404 | 12244 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 14962 | 14802 | 14962 | 14802 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 17531 | 17370 | 17531 | 17370 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 20109 | 19949 | 20109 | 19949 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 27902 | 27742 | 27902 | 27742 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 25295 | 25134 | 25295 | 25134 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 22697 | 22537 | 22697 | 22537 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 8065 | 8095 | 8065 | 8095 | 0.00 |
| 08/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2852 | 2887 | 2852 | 2887 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.6900 | 7.6910 | 107.3053 | 107.2811 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.6200 | 7.6220 | 109.7683 | 109.7327 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.5600 | 7.5630 | 107.7692 | 107.7228 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 10163 | 10509 | 10163 | 10509 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6359 | 6947 | 6359 | 6947 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 54737 | 54585 | 54737 | 54585 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3875 | 4079 | 3875 | 4079 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 60637 | 60400 | 60637 | 60400 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7497 | 7724 | 7497 | 7724 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 3711 | 4067 | 3711 | 4067 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15107 | 15705 | 15107 | 15705 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 20800 | 20947 | 20800 | 20947 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2068 | 2456 | 2068 | 2456 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 33907 | 33839 | 33907 | 33839 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 514 | 688 | 514 | 688 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 47890 | 47703 | 47890 | 47703 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 98 | 153 | 98 | 153 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 56341 | 56123 | 56341 | 56123 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 33 | 57 | 33 | 57 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 64359 | 64155 | 64359 | 64155 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2421 | 2574 | 2421 | 2574 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 69387 | 69109 | 69387 | 69109 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5434 | 5620 | 5434 | 5620 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 50710 | 50510 | 50710 | 50510 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 69 | 111 | 69 | 111 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 53527 | 53317 | 53527 | 53317 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 48 | 80 | 48 | 80 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 61949 | 61720 | 61949 | 61720 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 15 | 28 | 15 | 28 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 66823 | 66607 | 66823 | 66607 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2140 | 2280 | 2140 | 2280 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 71632 | 71344 | 71632 | 71344 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4998 | 5175 | 4998 | 5175 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 69305 | 69078 | 69305 | 69078 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1887 | 2016 | 1887 | 2016 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 73897 | 73599 | 73897 | 73599 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4591 | 4759 | 4591 | 4759 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 75827 | 75588 | 75827 | 75588 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 2 | 5 | 2 | 5 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 79377 | 79110 | 79377 | 79110 | 0.00 |
| 08/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1113 | 1202 | 1113 | 1202 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 936 | 1134 | 936 | 1134 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 27811 | 28251 | 27811 | 28251 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 154 | 217 | 154 | 217 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 42792 | 43097 | 42792 | 43097 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 16 | 27 | 16 | 27 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 58706 | 58960 | 58706 | 58960 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 89469 | 89227 | 89469 | 89227 | 0.00 |
| 08/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 83128 | 82796 | 83128 | 82796 | 0.00 |
| 08/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3227 | 3360 | 3227 | 3360 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.5800 | 7.5790 | 108.1290 | 108.0993 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.5100 | 7.5190 | 106.4333 | 106.3892 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.4600 | 7.4660 | 108.7835 | 108.7327 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 5343 | 5682 | 5343 | 5682 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10934 | 11571 | 10934 | 11571 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 70133 | 69762 | 70133 | 69762 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 740 | 810 | 740 | 810 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 74754 | 74364 | 74754 | 74364 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2552 | 2670 | 2552 | 2670 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 15850 | 16014 | 15850 | 16014 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2955 | 3416 | 2955 | 3416 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 31400 | 31261 | 31400 | 31261 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 442 | 599 | 442 | 599 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 48642 | 48370 | 48642 | 48370 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 34 | 58 | 34 | 58 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 65857 | 65562 | 65857 | 65562 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 3 | 1 | 3 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 72645 | 72349 | 72645 | 72349 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 69259 | 68963 | 69259 | 68963 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 83021 | 82616 | 83021 | 82616 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 306 | 342 | 306 | 342 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 82712 | 82415 | 82712 | 82415 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 86796 | 86368 | 86796 | 86368 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1471 | 1550 | 1471 | 1550 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 86250 | 85838 | 86250 | 85838 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 242 | 272 | 242 | 272 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 89843 | 89406 | 89843 | 89406 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1273 | 1344 | 1273 | 1344 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 89476 | 89060 | 89476 | 89060 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 190 | 215 | 190 | 215 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 92899 | 92455 | 92899 | 92455 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1098 | 1162 | 1098 | 1162 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 76016 | 75719 | 76016 | 75719 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 99185 | 98888 | 99185 | 98888 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1023 | 1219 | 1023 | 1219 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 25536 | 26029 | 25536 | 26029 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 84006 | 84303 | 84006 | 84303 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 4 | 8 | 4 | 8 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 63713 | 64014 | 63713 | 64014 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 98 | 142 | 98 | 142 | 0.00 |
| 08/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 43979 | 44320 | 43979 | 44320 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 102321 | 101891 | 102321 | 101891 | 0.00 |
| 08/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 68 | 79 | 68 | 79 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 105173 | 104705 | 105173 | 104705 | 0.00 |
| 08/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 592 | 632 | 592 | 632 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.5200 | 7.5290 | 104.7445 | 104.6730 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.4600 | 7.4740 | 107.1441 | 107.0573 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.4100 | 7.4250 | 105.4713 | 105.3775 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 9871 | 10173 | 9871 | 10173 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11463 | 12482 | 11463 | 12482 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 81215 | 80604 | 81215 | 80604 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3486 | 3741 | 3486 | 3741 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 88186 | 87555 | 88186 | 87555 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7591 | 7897 | 7591 | 7897 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 21965 | 21948 | 21965 | 21948 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3881 | 4580 | 3881 | 4580 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 38285 | 37901 | 38285 | 37901 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1019 | 1352 | 1019 | 1352 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 56172 | 55568 | 56172 | 55568 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 206 | 317 | 206 | 317 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 74233 | 73545 | 74233 | 73545 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 32 | 60 | 32 | 60 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 81381 | 80681 | 81381 | 80681 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 15 | 30 | 15 | 30 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 77815 | 77119 | 77815 | 77119 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 22 | 43 | 22 | 43 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 91985 | 91275 | 91985 | 91275 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 4 | 10 | 4 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 93930 | 93243 | 93930 | 93243 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2110 | 2291 | 2110 | 2291 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 99900 | 99206 | 99900 | 99206 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5388 | 5631 | 5388 | 5631 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 97150 | 96447 | 97150 | 96447 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1851 | 2015 | 1851 | 2015 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 102879 | 102170 | 102879 | 102170 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4929 | 5159 | 4929 | 5159 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 100380 | 99662 | 100380 | 99662 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1619 | 1769 | 1619 | 1769 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 105874 | 105152 | 105874 | 105152 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4505 | 4720 | 4505 | 4720 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 84932 | 84228 | 84932 | 84228 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 10 | 21 | 10 | 21 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 109320 | 108606 | 109320 | 108606 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 3193 | 3512 | 3193 | 3512 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 24971 | 26006 | 24971 | 26006 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 692 | 850 | 692 | 850 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 43178 | 44052 | 43178 | 44052 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 8 | 14 | 8 | 14 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 85544 | 86266 | 85544 | 86266 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 95 | 137 | 95 | 137 | 0.00 |
| 08/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 63829 | 64587 | 63829 | 64587 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 113365 | 112597 | 113365 | 112597 | 0.00 |
| 08/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 926 | 1025 | 926 | 1025 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 117988 | 117216 | 117988 | 117216 | 0.00 |
| 08/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3101 | 3266 | 3101 | 3266 | 0.00 |
| 08/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.7100 | 7.7150 | 99.3253 | 99.3095 | 0.00 |
| 08/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.6400 | 7.6450 | 101.6072 | 101.5763 | 0.00 |
| 08/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.5800 | 7.5830 | 100.0795 | 100.0445 | 0.00 |
| 08/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6942 | 7210 | 6942 | 7210 | 0.00 |
| 08/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4946 | 5371 | 4946 | 5371 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 15826 | 15812 | 15826 | 15812 | 0.00 |
| 08/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 10140 | 10435 | 10140 | 10435 | 0.00 |
| 08/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 21394 | 21307 | 21394 | 21307 | 0.00 |
| 08/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 12723 | 12986 | 12723 | 12986 | 0.00 |
| 08/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 16178 | 16263 | 16178 | 16263 | 0.00 |
| 08/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1169 | 1412 | 1169 | 1412 | 0.00 |
| 08/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 23928 | 23846 | 23928 | 23846 | 0.00 |
| 08/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 5581 | 5808 | 5581 | 5808 | 0.00 |
| 08/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 29146 | 29008 | 29146 | 29008 | 0.00 |
| 08/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 8179 | 8391 | 8179 | 8391 | 0.00 |
| 08/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 27966 | 27877 | 27966 | 27877 | 0.00 |
| 08/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 158 | 227 | 158 | 227 | 0.00 |
| 08/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 33577 | 33422 | 33577 | 33422 | 0.00 |
| 08/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 2772 | 2925 | 2772 | 2925 | 0.00 |
| 08/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 38047 | 37856 | 38047 | 37856 | 0.00 |
| 08/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 4971 | 5132 | 4971 | 5132 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.4500 | 7.4550 | 98.7828 | 98.7503 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.4000 | 7.4030 | 101.0511 | 101.0026 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.3500 | 7.3570 | 99.6399 | 99.5837 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 10754 | 11084 | 10754 | 11084 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 6785 | 7439 | 6785 | 7439 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 84622 | 84203 | 84622 | 84203 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 651 | 716 | 651 | 716 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 88939 | 88486 | 88939 | 88486 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2153 | 2260 | 2153 | 2260 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2836 | 3162 | 2836 | 3162 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 19346 | 19997 | 19346 | 19997 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 25312 | 25322 | 25312 | 25322 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1421 | 1756 | 1421 | 1756 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 43432 | 43187 | 43432 | 43187 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 160 | 241 | 160 | 241 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 62137 | 61821 | 62137 | 61821 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 9 | 18 | 9 | 18 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 76846 | 76522 | 76846 | 76522 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 84086 | 83761 | 84086 | 83761 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 80476 | 80151 | 80476 | 80151 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 91247 | 90922 | 91247 | 90922 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 98432 | 97982 | 98432 | 97982 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 275 | 309 | 275 | 309 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 102049 | 101559 | 102049 | 101559 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1221 | 1292 | 1221 | 1292 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 98331 | 98006 | 98331 | 98006 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 101876 | 101419 | 101876 | 101419 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 219 | 247 | 219 | 247 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 105345 | 104847 | 105345 | 104847 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1052 | 1116 | 1052 | 1116 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 105311 | 104850 | 105311 | 104850 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 174 | 197 | 174 | 197 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 108644 | 108139 | 108644 | 108139 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 905 | 961 | 905 | 961 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 87676 | 87351 | 87676 | 87351 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 402 | 520 | 402 | 520 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 37965 | 38409 | 37965 | 38409 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 27 | 45 | 27 | 45 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 59238 | 59581 | 59238 | 59581 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 115707 | 115383 | 115707 | 115383 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 08/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 81471 | 81797 | 81471 | 81797 | 0.00 |
| 08/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 118940 | 118466 | 118940 | 118466 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 65 | 76 | 65 | 76 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 121825 | 121298 | 121825 | 121298 | 0.00 |
| 08/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 481 | 515 | 481 | 515 | 0.00 |
| 08/01/2007 | TRT1 On 01-February-07 | | | Index Future | 248.9700 | 248.8620 | 248.9650 | 248.8620 | 500.00 |
| 08/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 54229 | 53452 | 54229 | 53452 | 0.00 |
| 08/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 579 | 832 | 579 | 832 | 0.00 |
| 09/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.7500 | 107.7970 | 107.7540 | 107.7970 | 10.00 |
| 09/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 18141 | 18579 | 18141 | 18579 | 0.00 |
| 09/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 601 | 609 | 601 | 609 | 0.00 |
| 09/01/2007 | GOVI On 01-February-07 | | | jGovi | 251.7900 | 251.9910 | 251.7930 | 251.9910 | 66.00 |
| 09/01/2007 | GOVI On 03-May-07 | | | jGovi | 257.4200 | 257.6200 | 257.4200 | 257.6200 | 117.00 |
| 09/01/2007 | GOVI On 02-August-07 | | | jGovi | 263.1100 | 263.3210 | 263.1130 | 263.3210 | 0.00 |
| 09/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 217930 | 219910 | 217930 | 219910 | 0.00 |
| 09/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 224200 | 226200 | 224200 | 226200 | 0.00 |
| 09/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 226151 | 228229 | 226151 | 228229 | 0.00 |
| 09/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 21 | 19 | 21 | 19 | 0.00 |
| 09/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.5200 | 269.5380 | 269.5170 | 269.5380 | 0.00 |
| 09/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 46552 | 46861 | 46552 | 46861 | 0.00 |
| 09/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 1382 | 1481 | 1382 | 1481 | 0.00 |
| 09/01/2007 | J153 On 31-August-10 | | | jSwap | 8.7300 | 8.7200 | 0.0418 | 0.0416 | 0.00 |
| 09/01/2007 | J157 On 15-September-15 | | | jSwap | 8.2900 | 8.2940 | 0.0610 | 0.0609 | 0.00 |
| 09/01/2007 | J186 On 21-December-26 | | | jSwap | 7.7000 | 7.2800 | 0.0199 | 0.0222 | 0.00 |
| 09/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1200 | 9.1020 | 0.0228 | 0.0226 | 0.00 |
| 09/01/2007 | J201 On 22-December-14 | | | jSwap | 8.3300 | 8.3370 | 0.0476 | 0.0479 | 0.00 |
| 09/01/2007 | J203 On 15-September-17 | | | jSwap | 8.1800 | 8.1810 | 0.0498 | 0.0496 | 0.00 |
| 09/01/2007 | J204 On 21-December-18 | | | jSwap | 8.1100 | 8.1000 | 0.0456 | 0.0452 | 0.00 |
| 09/01/2007 | J207 On 15-January-20 | | | jSwap | 8.0500 | 8.0140 | 0.0037 | 0.0011 | 0.00 |
| 09/01/2007 | JBAR On 21-December-05 | | | jBar | 9.2300 | 9.2010 | 0.0000 | 0.0000 | 0.00 |
| 09/01/2007 | JFRA On 01-February-07 | | | jFra | 9.2600 | 9.2180 | 0.0226 | 0.0225 | 0.00 |
| 09/01/2007 | JFRA On 07-February-08 | | | jFra | 9.0400 | 9.0330 | 0.0221 | 0.0220 | 0.00 |
| 09/01/2007 | JFRA On 03-May-07 | | | jFra | 9.3600 | 9.3390 | 0.0228 | 0.0227 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | JFRA On 02-August-07 | | | jFra | 9.3100 | 9.2790 | 0.0227 | 0.0226 | 0.00 |
| 09/01/2007 | JFRA On 01-November-07 | | | jFra | 9.1200 | 9.1180 | 0.0239 | 0.0239 | 0.00 |
| 09/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4284 | 4187 | 4284 | 4187 | 0.00 |
| 09/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22615 | 22628 | 22615 | 22628 | 0.00 |
| 09/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18860 | 18898 | 18860 | 18898 | 0.00 |
| 09/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4546 | 4492 | 4546 | 4492 | 0.00 |
| 09/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 10 | 11 | 10 | 11 | 0.00 |
| 09/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4482 | 4405 | 4482 | 4405 | 0.00 |
| 09/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 65 | 70 | 65 | 70 | 0.00 |
| 09/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4427 | 4431 | 4427 | 4431 | 0.00 |
| 09/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 189 | 190 | 189 | 190 | 0.00 |
| 09/01/2007 | JN02 On 01-February-07 | | | jNote | 9.0200 | 8.9960 | 0.1641 | 0.1638 | 0.00 |
| 09/01/2007 | JN02 On 03-May-07 | | | jNote | 8.9100 | 8.8860 | 0.1622 | 0.1619 | 0.00 |
| 09/01/2007 | JN02 On 02-August-07 | | | jNote | 8.7600 | 8.7440 | 0.1599 | 0.1595 | 0.00 |
| 09/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 5153 | 5078 | 5153 | 5078 | 0.00 |
| 09/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 4863 | 5152 | 4863 | 5152 | 0.00 |
| 09/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 8319 | 8227 | 8319 | 8227 | 0.00 |
| 09/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 14605 | 14860 | 14605 | 14860 | 0.00 |
| 09/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10995 | 10885 | 10995 | 10885 | 0.00 |
| 09/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 19863 | 20119 | 19863 | 20119 | 0.00 |
| 09/01/2007 | JN05 On 01-February-07 | | | jNote | 8.4700 | 8.4740 | 0.3407 | 0.3409 | 0.00 |
| 09/01/2007 | JN05 On 03-May-07 | | | jNote | 8.4000 | 8.4020 | 0.3384 | 0.3386 | 0.00 |
| 09/01/2007 | JN05 On 02-August-07 | | | jNote | 8.3100 | 8.3180 | 0.3358 | 0.3361 | 0.00 |
| 09/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 29 | 36 | 29 | 36 | 0.00 |
| 09/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 31317 | 31250 | 31317 | 31250 | 0.00 |
| 09/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1563 | 1609 | 1563 | 1609 | 0.00 |
| 09/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 35939 | 35788 | 35939 | 35788 | 0.00 |
| 09/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3225 | 3285 | 3225 | 3285 | 0.00 |
| 09/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 41123 | 40943 | 41123 | 40943 | 0.00 |
| 09/01/2007 | JN10 On 01-February-07 | | | jNote | 8.1100 | 8.1070 | 0.5468 | 0.5466 | 0.00 |
| 09/01/2007 | JN10 On 03-May-07 | | | jNote | 8.0500 | 8.0510 | 0.5445 | 0.5444 | 0.00 |
| 09/01/2007 | JN10 On 02-August-07 | | | jNote | 7.9900 | 7.9890 | 0.5421 | 0.5420 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 59931 | 60210 | 59931 | 60210 | 0.00 |
| 09/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 133 | 135 | 133 | 135 | 0.00 |
| 09/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 64162 | 64304 | 64162 | 64304 | 0.00 |
| 09/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 601 | 603 | 601 | 603 | 0.00 |
| 09/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 69050 | 69190 | 69050 | 69190 | 0.00 |
| 09/01/2007 | JROD On 31-January-07 | | | jRod | 8.4700 | 8.4670 | 0.0014 | 0.0014 | 0.00 |
| 09/01/2007 | JROD On 28-February-07 | | | jRod | 8.8200 | 8.8110 | 0.0022 | 0.0022 | 0.00 |
| 09/01/2007 | JROD On 30-March-07 | | | jRod | 9.1300 | 9.1160 | 0.0030 | 0.0029 | 0.00 |
| 09/01/2007 | JROD On 30-April-07 | | | jRod | 8.9000 | 8.8920 | 0.0046 | 0.0046 | 0.00 |
| 09/01/2007 | JROD On 31-May-07 | | | jRod | 9.1100 | 9.1010 | 0.0056 | 0.0056 | 0.00 |
| 09/01/2007 | OTH1 On 01-February-07 | | | Index Future | 247.7000 | 247.8820 | 247.7000 | 247.8820 | 15.00 |
| 09/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 42499 | 44266 | 42499 | 44266 | 0.00 |
| 09/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 1299 | 1246 | 1299 | 1246 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.1100 | 8.1000 | 120.5614 | 120.5945 | 62.00 |
| 09/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.0300 | 8.0200 | 116.6157 | 116.6468 | 1.00 |
| 09/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.8800 | 7.8670 | 119.3547 | 119.3808 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 3007 | 3229 | 3007 | 3229 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6666 | 6556 | 6666 | 6556 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 19506 | 19768 | 19506 | 19768 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4992 | 4942 | 4992 | 4942 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 25384 | 25597 | 25384 | 25597 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7432 | 7384 | 7432 | 7384 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 7399 | 7711 | 7399 | 7711 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 2763 | 2743 | 2763 | 2743 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 26426 | 26711 | 26426 | 26711 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2770 | 2744 | 2770 | 2744 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 12373 | 12714 | 12373 | 12714 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1155 | 1165 | 1155 | 1165 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 21236 | 21578 | 21236 | 21578 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 235 | 246 | 235 | 246 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 15196 | 15541 | 15196 | 15541 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 706 | 719 | 706 | 719 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 13763 | 14107 | 13763 | 14107 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 908 | 920 | 908 | 920 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 24020 | 24299 | 24020 | 24299 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3401 | 3368 | 3401 | 3368 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 29407 | 29631 | 29407 | 29631 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5777 | 5739 | 5777 | 5739 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 29122 | 29458 | 29122 | 29458 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 51 | 55 | 51 | 55 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 25211 | 25494 | 25211 | 25494 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3073 | 3044 | 3073 | 3044 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 30454 | 30681 | 30454 | 30681 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5411 | 5376 | 5411 | 5376 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 31518 | 31747 | 31518 | 31747 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5063 | 5030 | 5063 | 5030 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 821 | 926 | 821 | 926 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 12852 | 12625 | 12852 | 12625 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 156 | 188 | 156 | 188 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20636 | 20336 | 20636 | 20336 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 19 | 25 | 19 | 25 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 29026 | 28700 | 29026 | 28700 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 37615 | 37284 | 37615 | 37284 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 55066 | 54734 | 55066 | 54734 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 46300 | 45968 | 46300 | 45968 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 37078 | 37412 | 37078 | 37412 | 0.00 |
| 09/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 10 | 11 | 10 | 11 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 31486 | 31782 | 31486 | 31782 | 0.00 |
| 09/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1788 | 1773 | 1788 | 1773 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 35919 | 36156 | 35919 | 36156 | 0.00 |
| 09/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3842 | 3818 | 3842 | 3818 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.7100 | 7.7000 | 141.2724 | 141.3486 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.6600 | 7.6500 | 137.5051 | 137.5797 | 504.00 |
| 09/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.5600 | 7.5490 | 140.7848 | 140.8945 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 11812 | 12454 | 11812 | 12454 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8768 | 8647 | 8768 | 8647 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 65760 | 66456 | 65760 | 66456 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4994 | 4944 | 4994 | 4944 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 76215 | 77149 | 76215 | 77149 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9987 | 9823 | 9987 | 9823 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4171 | 4566 | 4171 | 4566 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20303 | 19935 | 20303 | 19935 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 19093 | 19829 | 19093 | 19829 | 250.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 4714 | 4688 | 4714 | 4688 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 24821 | 25590 | 24821 | 25590 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2957 | 2964 | 2957 | 2964 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 96616 | 97352 | 96616 | 97352 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1403 | 1393 | 1403 | 1393 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 41091 | 41878 | 41091 | 41878 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 755 | 779 | 755 | 779 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 51553 | 52332 | 51553 | 52332 | 150.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 298 | 314 | 298 | 314 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 58620 | 59394 | 58620 | 59394 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 153 | 164 | 153 | 164 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 62161 | 62933 | 62161 | 62933 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 108 | 118 | 108 | 118 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 69238 | 70006 | 69238 | 70006 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 53 | 59 | 53 | 59 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 77792 | 78510 | 77792 | 78510 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3097 | 3069 | 3097 | 3069 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 87124 | 88099 | 87124 | 88099 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7307 | 7184 | 7307 | 7184 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 131051 | 131814 | 131051 | 131814 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 65702 | 66471 | 65702 | 66471 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 76 | 84 | 76 | 84 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 76289 | 77055 | 76289 | 77055 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 25 | 29 | 25 | 29 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 80877 | 81599 | 80877 | 81599 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2732 | 2707 | 2732 | 2707 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 89923 | 90906 | 89923 | 90906 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6739 | 6624 | 6739 | 6624 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 83987 | 84712 | 83987 | 84712 | 0.00 |
| 09/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2403 | 2383 | 2403 | 2383 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 87490 | 88553 | 87490 | 88553 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 951 | 915 | 951 | 915 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 93738 | 94501 | 93738 | 94501 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 4 | 5 | 4 | 5 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1008 | 1167 | 1008 | 1167 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36679 | 36076 | 36679 | 36076 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 157 | 197 | 157 | 197 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 55739 | 55016 | 55739 | 55016 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 110885 | 111647 | 110885 | 111647 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 127721 | 128483 | 127721 | 128483 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 144251 | 145013 | 144251 | 145013 | 0.00 |
| 09/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 104256 | 105276 | 104256 | 105276 | 0.00 |
| 09/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4413 | 4335 | 4413 | 4335 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.2900 | 7.2670 | 134.7313 | 135.0559 | 2.00 |
| 09/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.2400 | 7.2150 | 137.8239 | 138.1614 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.2000 | 7.1700 | 135.5719 | 135.9091 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 13064 | 14915 | 13064 | 14915 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 18523 | 17129 | 18523 | 17129 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 126466 | 129597 | 126466 | 129597 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 4741 | 4496 | 4741 | 4496 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 137240 | 140198 | 137240 | 140198 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 10567 | 10153 | 10567 | 10153 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 32226 | 34977 | 32226 | 34977 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 5674 | 5179 | 5674 | 5179 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 58693 | 61833 | 58693 | 61833 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1269 | 1164 | 1269 | 1164 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 87410 | 90643 | 87410 | 90643 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 205 | 192 | 205 | 192 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 110314 | 113558 | 110314 | 113558 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 39 | 38 | 39 | 38 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 121582 | 124828 | 121582 | 124828 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 17 | 17 | 17 | 17 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 146613 | 149839 | 146613 | 149839 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 2761 | 2612 | 2761 | 2612 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 143676 | 146922 | 143676 | 146922 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3 | 3 | 3 | 3 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 155949 | 159019 | 155949 | 159019 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 7289 | 6988 | 7289 | 6988 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 156761 | 160021 | 156761 | 160021 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2076 | 1961 | 2076 | 1961 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 160682 | 163777 | 160682 | 163777 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 6620 | 6344 | 6620 | 6344 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 165432 | 168549 | 165432 | 168549 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 6005 | 5752 | 6005 | 5752 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 170443 | 173689 | 170443 | 173689 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 177040 | 180350 | 177040 | 180350 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1140 | 1074 | 1140 | 1074 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 184529 | 187723 | 184529 | 187723 | 0.00 |
| 09/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4013 | 3836 | 4013 | 3836 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 115966 | 119211 | 115966 | 119211 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 25 | 25 | 25 | 25 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 3473 | 4286 | 3473 | 4286 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 42132 | 39700 | 42132 | 39700 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 546 | 752 | 546 | 752 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 73645 | 70605 | 73645 | 70605 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 47 | 74 | 47 | 74 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 108880 | 105661 | 108880 | 105661 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 196292 | 199538 | 196292 | 199538 | 0.00 |
| 09/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 151684 | 154928 | 151684 | 154928 | 0.00 |
| 09/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2397 | 2266 | 2397 | 2266 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.7400 | 8.7250 | 105.6274 | 105.6464 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.5500 | 8.5240 | 102.9697 | 102.9860 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.3200 | 8.2930 | 105.2482 | 105.2602 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 1471 | 1596 | 1471 | 1596 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 1912 | 1847 | 1912 | 1847 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4523 | 4632 | 4523 | 4632 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2928 | 2874 | 2928 | 2874 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6306 | 6387 | 6306 | 6387 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3930 | 3892 | 3930 | 3892 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 1242 | 1358 | 1242 | 1358 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2186 | 2111 | 2186 | 2111 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 699 | 783 | 699 | 783 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3151 | 3044 | 3151 | 3044 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1723 | 1857 | 1723 | 1857 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1663 | 1606 | 1663 | 1606 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5702 | 5824 | 5702 | 5824 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2168 | 2126 | 2168 | 2126 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6947 | 7033 | 6947 | 7033 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3483 | 3448 | 3483 | 3448 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5454 | 5573 | 5454 | 5573 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2307 | 2263 | 2307 | 2263 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5956 | 6080 | 5956 | 6080 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2034 | 1995 | 2034 | 1995 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7281 | 7368 | 7281 | 7368 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3274 | 3241 | 3274 | 3241 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 7113 | 7199 | 7113 | 7199 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3377 | 3343 | 3377 | 3343 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 7028 | 7161 | 7028 | 7161 | 0.00 |
| 09/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1560 | 1529 | 1560 | 1529 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 203 | 241 | 203 | 241 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5176 | 5023 | 5176 | 5023 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 38 | 49 | 38 | 49 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7542 | 7362 | 7542 | 7362 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4 | 6 | 4 | 6 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10048 | 9859 | 10048 | 9859 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12594 | 12404 | 12594 | 12404 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15153 | 14962 | 15153 | 14962 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 17722 | 17531 | 17722 | 17531 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 20300 | 20109 | 20300 | 20109 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 28093 | 27902 | 28093 | 27902 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 25486 | 25295 | 25486 | 25295 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 22888 | 22697 | 22888 | 22697 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7974 | 8065 | 7974 | 8065 | 0.00 |
| 09/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2882 | 2852 | 2882 | 2852 | 0.00 |
| 09/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.4000 | 0.0000 | 107.3502 | 0.0000 | 0.00 |
| 09/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 6359 | 0 | 6359 | 0 | 0.00 |
| 09/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 4486 | 0 | 4486 | 0 | 0.00 |
| 09/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 4071 | 0 | 4071 | 0 | 0.00 |
| 09/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6936 | 0 | 6936 | 0 | 0.00 |
| 09/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 9280 | 0 | 9280 | 0 | 0.00 |
| 09/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 2699 | 0 | 2699 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.2600 | 0.0000 | 104.7324 | 0.0000 | 0.00 |
| 09/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 13819 | 0 | 13819 | 0 | 0.00 |
| 09/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 9715 | 0 | 9715 | 0 | 0.00 |
| 09/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 11625 | 0 | 11625 | 0 | 0.00 |
| 09/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 11726 | 0 | 11726 | 0 | 0.00 |
| 09/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 16238 | 0 | 16238 | 0 | 0.00 |
| 09/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 7953 | 0 | 7953 | 0 | 0.00 |
| 09/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.1200 | 0.0000 | 107.0500 | 0.0000 | 0.00 |
| 09/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 16968 | 0 | 16968 | 0 | 0.00 |
| 09/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 15044 | 0 | 15044 | 0 | 0.00 |
| 09/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 18906 | 0 | 18906 | 0 | 0.00 |
| 09/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 13324 | 0 | 13324 | 0 | 0.00 |
| 09/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 20967 | 0 | 20967 | 0 | 0.00 |
| 09/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 11745 | 0 | 11745 | 0 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.7000 | 7.6870 | 107.2085 | 107.3053 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.6300 | 7.6160 | 109.6734 | 109.7683 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.5700 | 7.5550 | 107.6764 | 107.7692 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 9444 | 10163 | 9444 | 10163 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6607 | 6359 | 6607 | 6359 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 53877 | 54737 | 53877 | 54737 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3964 | 3875 | 3964 | 3875 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 59848 | 60637 | 59848 | 60637 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7637 | 7497 | 7637 | 7497 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 3293 | 3711 | 3293 | 3711 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15657 | 15107 | 15657 | 15107 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 19893 | 20800 | 19893 | 20800 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2129 | 2068 | 2129 | 2068 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 32943 | 33907 | 32943 | 33907 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 517 | 514 | 517 | 514 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 46919 | 47890 | 46919 | 47890 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 95 | 98 | 95 | 98 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 55371 | 56341 | 55371 | 56341 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 31 | 33 | 31 | 33 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 63467 | 64359 | 63467 | 64359 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2478 | 2421 | 2478 | 2421 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 68564 | 69387 | 68564 | 69387 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5539 | 5434 | 5539 | 5434 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 49739 | 50710 | 49739 | 50710 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 66 | 69 | 66 | 69 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 52557 | 53527 | 52557 | 53527 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 45 | 48 | 45 | 48 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 60980 | 61949 | 60980 | 61949 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 14 | 15 | 14 | 15 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 65924 | 66823 | 65924 | 66823 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2190 | 2140 | 2190 | 2140 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 70801 | 71632 | 70801 | 71632 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5095 | 4998 | 5095 | 4998 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 68400 | 69305 | 68400 | 69305 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1931 | 1887 | 1931 | 1887 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 73058 | 73897 | 73058 | 73897 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4681 | 4591 | 4681 | 4591 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 74859 | 75827 | 74859 | 75827 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 2 | 2 | 2 | 2 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 78454 | 79377 | 78454 | 79377 | 0.00 |
| 09/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1139 | 1113 | 1139 | 1113 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 777 | 936 | 777 | 936 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 28620 | 27811 | 28620 | 27811 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 117 | 154 | 117 | 154 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 43722 | 42792 | 43722 | 42792 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 11 | 16 | 11 | 16 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 59669 | 58706 | 59669 | 58706 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 88501 | 89469 | 88501 | 89469 | 0.00 |
| 09/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 82264 | 83128 | 82264 | 83128 | 0.00 |
| 09/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3293 | 3227 | 3293 | 3227 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.5900 | 7.5750 | 108.0177 | 108.1290 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.5300 | 7.5130 | 106.3231 | 106.4333 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.4700 | 7.4590 | 108.6746 | 108.7835 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4764 | 5343 | 4764 | 5343 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11469 | 10934 | 11469 | 10934 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 69062 | 70133 | 69062 | 70133 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 771 | 740 | 771 | 740 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 73745 | 74754 | 73745 | 74754 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2631 | 2552 | 2631 | 2552 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 14891 | 15850 | 14891 | 15850 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3109 | 2955 | 3109 | 2955 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 30302 | 31400 | 30302 | 31400 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 457 | 442 | 457 | 442 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 47528 | 48642 | 47528 | 48642 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 33 | 34 | 33 | 34 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 64744 | 65857 | 64744 | 65857 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 71532 | 72645 | 71532 | 72645 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 68145 | 69259 | 68145 | 69259 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 81932 | 83021 | 81932 | 83021 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 319 | 306 | 319 | 306 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 81598 | 82712 | 81598 | 82712 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 85756 | 86796 | 85756 | 86796 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1519 | 1471 | 1519 | 1471 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 85158 | 86250 | 85158 | 86250 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 252 | 242 | 252 | 242 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 88796 | 89843 | 88796 | 89843 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1315 | 1273 | 1315 | 1273 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 88382 | 89476 | 88382 | 89476 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 198 | 190 | 198 | 190 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 91847 | 92899 | 91847 | 92899 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1135 | 1098 | 1135 | 1098 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 74903 | 76016 | 74903 | 76016 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 98071 | 99185 | 98071 | 99185 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 837 | 1023 | 837 | 1023 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 26463 | 25536 | 26463 | 25536 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 85119 | 84006 | 85119 | 84006 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 3 | 4 | 3 | 4 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 64824 | 63713 | 64824 | 63713 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 70 | 98 | 70 | 98 | 0.00 |
| 09/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 45066 | 43979 | 45066 | 43979 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 101222 | 102321 | 101222 | 102321 | 0.00 |
| 09/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 71 | 68 | 71 | 68 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 104105 | 105173 | 104105 | 105173 | 0.00 |
| 09/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 613 | 592 | 613 | 592 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.5400 | 7.5200 | 104.6174 | 104.7445 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.4800 | 7.4630 | 107.0258 | 107.1441 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.4300 | 7.4130 | 105.3463 | 105.4713 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 9048 | 9871 | 9048 | 9871 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11912 | 11463 | 11912 | 11463 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 80106 | 81215 | 80106 | 81215 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3560 | 3486 | 3560 | 3486 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 87085 | 88186 | 87085 | 88186 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7740 | 7591 | 7740 | 7591 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 20831 | 21965 | 20831 | 21965 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4019 | 3881 | 4019 | 3881 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 37030 | 38285 | 37030 | 38285 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1037 | 1019 | 1037 | 1019 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 54897 | 56172 | 54897 | 56172 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 202 | 206 | 202 | 206 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 72959 | 74233 | 72959 | 74233 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 30 | 32 | 30 | 32 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 80108 | 81381 | 80108 | 81381 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 14 | 15 | 14 | 15 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 76541 | 77815 | 76541 | 77815 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 21 | 22 | 21 | 22 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 90713 | 91985 | 90713 | 91985 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 4 | 4 | 4 | 4 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 92792 | 93930 | 92792 | 93930 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2155 | 2110 | 2155 | 2110 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 98759 | 99900 | 98759 | 99900 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5497 | 5388 | 5497 | 5388 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 96006 | 97150 | 96006 | 97150 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1889 | 1851 | 1889 | 1851 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 101729 | 102879 | 101729 | 102879 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5030 | 4929 | 5030 | 4929 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 99231 | 100380 | 99231 | 100380 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1653 | 1619 | 1653 | 1619 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 104717 | 105874 | 104717 | 105874 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4597 | 4505 | 4597 | 4505 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 83660 | 84932 | 83660 | 84932 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 9 | 10 | 9 | 10 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 108048 | 109320 | 108048 | 109320 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2775 | 3193 | 2775 | 3193 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 25824 | 24971 | 25824 | 24971 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 557 | 692 | 557 | 692 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 44316 | 43178 | 44316 | 43178 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 5 | 8 | 5 | 8 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 86813 | 85544 | 86813 | 85544 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 69 | 95 | 69 | 95 | 0.00 |
| 09/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 65075 | 63829 | 65075 | 63829 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 112201 | 113365 | 112201 | 113365 | 0.00 |
| 09/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 945 | 926 | 945 | 926 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 116804 | 117988 | 116804 | 117988 | 0.00 |
| 09/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3167 | 3101 | 3167 | 3101 | 0.00 |
| 09/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.7300 | 7.7120 | 99.2464 | 99.3253 | 0.00 |
| 09/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.6600 | 7.6390 | 101.5250 | 101.6072 | 0.00 |
| 09/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.5900 | 7.5760 | 100.0044 | 100.0795 | 0.00 |
| 09/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6388 | 6942 | 6388 | 6942 | 0.00 |
| 09/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5180 | 4946 | 5180 | 4946 | 0.00 |
| 09/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 15301 | 15826 | 15301 | 15826 | 0.00 |
| 09/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 10437 | 10140 | 10437 | 10140 | 0.00 |
| 09/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 20914 | 21394 | 20914 | 21394 | 0.00 |
| 09/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 12994 | 12723 | 12994 | 12723 | 0.00 |
| 09/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 15437 | 16178 | 15437 | 16178 | 0.00 |
| 09/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1217 | 1169 | 1217 | 1169 | 0.00 |
| 09/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 23289 | 23928 | 23289 | 23928 | 0.00 |
| 09/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 5765 | 5581 | 5765 | 5581 | 0.00 |
| 09/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 28587 | 29146 | 28587 | 29146 | 0.00 |
| 09/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 8371 | 8179 | 8371 | 8179 | 0.00 |
| 09/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 27179 | 27966 | 27179 | 27966 | 0.00 |
| 09/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 160 | 158 | 160 | 158 | 0.00 |
| 09/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 32855 | 33577 | 32855 | 33577 | 0.00 |
| 09/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 2872 | 2772 | 2872 | 2772 | 0.00 |
| 09/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 37423 | 38047 | 37423 | 38047 | 0.00 |
| 09/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5098 | 4971 | 5098 | 4971 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.4700 | 7.4510 | 98.6530 | 98.7828 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.4100 | 7.3970 | 100.9300 | 101.0511 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.3700 | 7.3500 | 99.5117 | 99.6399 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 9840 | 10754 | 9840 | 10754 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 7169 | 6785 | 7169 | 6785 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 83437 | 84622 | 83437 | 84622 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 676 | 651 | 676 | 651 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 87731 | 88939 | 87731 | 88939 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2226 | 2153 | 2226 | 2153 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2421 | 2836 | 2421 | 2836 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 20229 | 19346 | 20229 | 19346 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 24089 | 25312 | 24089 | 25312 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1497 | 1421 | 1497 | 1421 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 42137 | 43432 | 42137 | 43432 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 164 | 160 | 164 | 160 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 60838 | 62137 | 60838 | 62137 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 9 | 9 | 9 | 9 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 75548 | 76846 | 75548 | 76846 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 82787 | 84086 | 82787 | 84086 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 79177 | 80476 | 79177 | 80476 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 89948 | 91247 | 89948 | 91247 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 97233 | 98432 | 97233 | 98432 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 286 | 275 | 286 | 275 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 100811 | 102049 | 100811 | 102049 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1265 | 1221 | 1265 | 1221 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 97032 | 98331 | 97032 | 98331 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 100674 | 101876 | 100674 | 101876 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 228 | 219 | 228 | 219 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 104101 | 105345 | 104101 | 105345 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1091 | 1052 | 1091 | 1052 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 104107 | 105311 | 104107 | 105311 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 181 | 174 | 181 | 174 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 107395 | 108644 | 107395 | 108644 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 938 | 905 | 938 | 905 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 86377 | 87676 | 86377 | 87676 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 308 | 402 | 308 | 402 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 39171 | 37965 | 39171 | 37965 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 18 | 27 | 18 | 27 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 60528 | 59238 | 60528 | 59238 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 114409 | 115707 | 114409 | 115707 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 09/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 82769 | 81471 | 82769 | 81471 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 117732 | 118940 | 117732 | 118940 | 0.00 |
| 09/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 68 | 65 | 68 | 65 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 120561 | 121825 | 120561 | 121825 | 0.00 |
| 09/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 499 | 481 | 499 | 481 | 0.00 |
| 09/01/2007 | TRT1 On 01-February-07 | | | Index Future | 248.7700 | 248.9650 | 248.7730 | 248.9650 | 500.00 |
| 09/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 52332 | 54229 | 52332 | 54229 | 0.00 |
| 09/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 602 | 579 | 602 | 579 | 0.00 |
| 10/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.4700 | 107.7540 | 107.4680 | 107.7540 | 10.00 |
| 10/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 15543 | 18141 | 15543 | 18141 | 0.00 |
| 10/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 863 | 601 | 863 | 601 | 0.00 |
| 10/01/2007 | GOVI On 01-February-07 | | | jGovi | 250.9700 | 251.7930 | 250.9680 | 251.7930 | 66.00 |
| 10/01/2007 | GOVI On 03-May-07 | | | jGovi | 256.4900 | 257.4200 | 256.4910 | 257.4200 | 141.00 |
| 10/01/2007 | GOVI On 02-August-07 | | | jGovi | 262.1100 | 263.1130 | 262.1085 | 263.1130 | 0.00 |
| 10/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 209680 | 217930 | 209680 | 217930 | 0.00 |
| 10/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 214910 | 224200 | 214910 | 224200 | 0.00 |
| 10/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 216117 | 226151 | 216117 | 226151 | 0.00 |
| 10/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 32 | 21 | 32 | 21 | 0.00 |
| 10/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.4300 | 269.5170 | 269.4280 | 269.5170 | 0.00 |
| 10/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 45622 | 46552 | 45622 | 46552 | 0.00 |
| 10/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 1342 | 1382 | 1342 | 1382 | 0.00 |
| 10/01/2007 | J153 On 31-August-10 | | | jSwap | 8.7900 | 8.7270 | 0.0440 | 0.0418 | 0.00 |
| 10/01/2007 | J157 On 15-September-15 | | | jSwap | 8.3800 | 8.2930 | 0.0551 | 0.0610 | 0.00 |
| 10/01/2007 | J186 On 21-December-26 | | | jSwap | 7.8000 | 7.7000 | 0.0297 | 0.0199 | 0.00 |
| 10/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1600 | 9.1160 | 0.0235 | 0.0228 | 0.00 |
| 10/01/2007 | J201 On 22-December-14 | | | jSwap | 8.4300 | 8.3320 | 0.0530 | 0.0476 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | J203 On 15-September-17 | | | jSwap | 8.2700 | 8.1840 | 0.0559 | 0.0498 | 0.00 |
| 10/01/2007 | J204 On 21-December-18 | | | jSwap | 8.1900 | 8.1050 | 0.0520 | 0.0456 | 0.00 |
| 10/01/2007 | J207 On 15-January-20 | | | jSwap | 8.1300 | 8.0450 | 0.0108 | 0.0037 | 0.00 |
| 10/01/2007 | JBAR On 21-December-05 | | | jBar | 9.2300 | 9.2260 | 0.0000 | 0.0000 | 0.00 |
| 10/01/2007 | JFRA On 01-February-07 | | | jFra | 9.2800 | 9.2580 | 0.0226 | 0.0226 | 0.00 |
| 10/01/2007 | JFRA On 07-February-08 | | | jFra | 9.1100 | 9.0430 | 0.0222 | 0.0221 | 0.00 |
| 10/01/2007 | JFRA On 03-May-07 | | | jFra | 9.4100 | 9.3620 | 0.0229 | 0.0228 | 0.00 |
| 10/01/2007 | JFRA On 02-August-07 | | | jFra | 9.3800 | 9.3130 | 0.0229 | 0.0227 | 0.00 |
| 10/01/2007 | JFRA On 01-November-07 | | | jFra | 9.2200 | 9.1170 | 0.0242 | 0.0239 | 0.00 |
| 10/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4342 | 4284 | 4342 | 4284 | 0.00 |
| 10/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22670 | 22615 | 22670 | 22615 | 0.00 |
| 10/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18758 | 18860 | 18758 | 18860 | 0.00 |
| 10/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4661 | 4546 | 4661 | 4546 | 0.00 |
| 10/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 8 | 10 | 8 | 10 | 0.00 |
| 10/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4640 | 4482 | 4640 | 4482 | 0.00 |
| 10/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 55 | 65 | 55 | 65 | 0.00 |
| 10/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4660 | 4427 | 4660 | 4427 | 0.00 |
| 10/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 161 | 189 | 161 | 189 | 0.00 |
| 10/01/2007 | JN02 On 01-February-07 | | | jNote | 9.0900 | 9.0160 | 0.1652 | 0.1641 | 0.00 |
| 10/01/2007 | JN02 On 03-May-07 | | | jNote | 8.9800 | 8.9050 | 0.1635 | 0.1622 | 0.00 |
| 10/01/2007 | JN02 On 02-August-07 | | | jNote | 8.8500 | 8.7640 | 0.1612 | 0.1599 | 0.00 |
| 10/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 5714 | 5153 | 5714 | 5153 | 0.00 |
| 10/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 4152 | 4863 | 4152 | 4863 | 0.00 |
| 10/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 8855 | 8319 | 8855 | 8319 | 0.00 |
| 10/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 13735 | 14605 | 13735 | 14605 | 0.00 |
| 10/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 11564 | 10995 | 11564 | 10995 | 0.00 |
| 10/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 18947 | 19863 | 18947 | 19863 | 0.00 |
| 10/01/2007 | JN05 On 01-February-07 | | | jNote | 8.5500 | 8.4720 | 0.3431 | 0.3407 | 0.00 |
| 10/01/2007 | JN05 On 03-May-07 | | | jNote | 8.4800 | 8.3970 | 0.3410 | 0.3384 | 0.00 |
| 10/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4000 | 8.3120 | 0.3385 | 0.3358 | 0.00 |
| 10/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 51 | 29 | 51 | 29 | 0.00 |
| 10/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 28234 | 31317 | 28234 | 31317 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1941 | 1563 | 1941 | 1563 | 0.00 |
| 10/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 32995 | 35939 | 32995 | 35939 | 0.00 |
| 10/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3778 | 3225 | 3778 | 3225 | 0.00 |
| 10/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 38215 | 41123 | 38215 | 41123 | 0.00 |
| 10/01/2007 | JN10 On 01-February-07 | | | jNote | 8.2000 | 8.1110 | 0.5507 | 0.5468 | 0.00 |
| 10/01/2007 | JN10 On 03-May-07 | | | jNote | 8.1400 | 8.0530 | 0.5486 | 0.5445 | 0.00 |
| 10/01/2007 | JN10 On 02-August-07 | | | jNote | 8.0800 | 7.9910 | 0.5462 | 0.5421 | 0.00 |
| 10/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 53805 | 59931 | 53805 | 59931 | 0.00 |
| 10/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 233 | 133 | 233 | 133 | 0.00 |
| 10/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 57893 | 64162 | 57893 | 64162 | 0.00 |
| 10/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 874 | 601 | 874 | 601 | 0.00 |
| 10/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 62910 | 69050 | 62910 | 69050 | 0.00 |
| 10/01/2007 | JROD On 31-January-07 | | | jRod | 8.4600 | 8.4660 | 0.0014 | 0.0014 | 0.00 |
| 10/01/2007 | JROD On 28-February-07 | | | jRod | 8.8000 | 8.8180 | 0.0022 | 0.0022 | 0.00 |
| 10/01/2007 | JROD On 30-March-07 | | | jRod | 9.1200 | 9.1330 | 0.0030 | 0.0030 | 0.00 |
| 10/01/2007 | JROD On 30-April-07 | | | jRod | 8.9100 | 8.9030 | 0.0047 | 0.0046 | 0.00 |
| 10/01/2007 | JROD On 31-May-07 | | | jRod | 9.1400 | 9.1090 | 0.0058 | 0.0056 | 0.00 |
| 10/01/2007 | OTH1 On 01-February-07 | | | Index Future | 247.0400 | 247.7000 | 247.0440 | 247.7000 | 15.00 |
| 10/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 36509 | 42499 | 36509 | 42499 | 0.00 |
| 10/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 1869 | 1299 | 1869 | 1299 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.1600 | 8.1100 | 120.3955 | 120.5614 | 62.00 |
| 10/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.0800 | 8.0300 | 116.4601 | 116.6157 | 1.00 |
| 10/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.9400 | 7.8760 | 119.1776 | 119.3547 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2334 | 3007 | 2334 | 3007 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7652 | 6666 | 7652 | 6666 | 0.00 |
| 10/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 18376 | 19506 | 18376 | 19506 | 0.00 |
| 10/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5418 | 4992 | 5418 | 4992 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 24140 | 25384 | 24140 | 25384 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7959 | 7432 | 7959 | 7432 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 6257 | 7399 | 6257 | 7399 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3280 | 2763 | 3280 | 2763 | 0.00 |
| 10/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 25138 | 26426 | 25138 | 26426 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3037 | 2770 | 3037 | 2770 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 10959 | 12373 | 10959 | 12373 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1400 | 1155 | 1400 | 1155 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 19632 | 21236 | 19632 | 21236 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 290 | 235 | 290 | 235 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 13694 | 15196 | 13694 | 15196 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 862 | 706 | 862 | 706 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 12302 | 13763 | 12302 | 13763 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1104 | 908 | 1104 | 908 | 0.00 |
| 10/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 22780 | 24020 | 22780 | 24020 | 0.00 |
| 10/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3716 | 3401 | 3716 | 3401 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 28071 | 29407 | 28071 | 29407 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6213 | 5777 | 6213 | 5777 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 27475 | 29122 | 27475 | 29122 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 63 | 51 | 63 | 51 | 0.00 |
| 10/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 23947 | 25211 | 23947 | 25211 | 0.00 |
| 10/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3363 | 3073 | 3363 | 3073 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 29097 | 30454 | 29097 | 30454 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5825 | 5411 | 5825 | 5411 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 30140 | 31518 | 30140 | 31518 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5456 | 5063 | 5456 | 5063 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 563 | 821 | 563 | 821 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 14252 | 12852 | 14252 | 12852 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 92 | 156 | 92 | 156 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 22231 | 20636 | 22231 | 20636 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 9 | 19 | 9 | 19 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 30675 | 29026 | 30675 | 29026 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 39273 | 37615 | 39273 | 37615 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 56725 | 55066 | 56725 | 55066 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 47958 | 46300 | 47958 | 46300 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 35422 | 37078 | 35422 | 37078 | 0.00 |
| 10/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 12 | 10 | 12 | 10 | 0.00 |
| 10/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 30117 | 31486 | 30117 | 31486 | 0.00 |
| 10/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1974 | 1788 | 1974 | 1788 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 34464 | 35919 | 34464 | 35919 | 0.00 |
| 10/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4159 | 3842 | 4159 | 3842 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.7700 | 7.7100 | 140.8161 | 141.2724 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.7200 | 7.6600 | 137.0586 | 137.5051 | 504.00 |
| 10/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.6300 | 7.5640 | 140.3177 | 140.7848 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 9236 | 11812 | 9236 | 11812 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10755 | 8768 | 10755 | 8768 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 61944 | 65760 | 61944 | 65760 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5644 | 4994 | 5644 | 4994 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 72471 | 76215 | 72471 | 76215 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10914 | 9987 | 10914 | 9987 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2911 | 4171 | 2911 | 4171 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 23606 | 20303 | 23606 | 20303 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 15767 | 19093 | 15767 | 19093 | 250.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 5951 | 4714 | 5951 | 4714 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 21099 | 24821 | 21099 | 24821 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3798 | 2957 | 3798 | 2957 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 92372 | 96616 | 92372 | 96616 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1625 | 1403 | 1625 | 1403 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 36780 | 41091 | 36780 | 41091 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1006 | 755 | 1006 | 755 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 47094 | 51553 | 47094 | 51553 | 150.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 402 | 298 | 402 | 298 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 54112 | 58620 | 54112 | 58620 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 208 | 153 | 208 | 153 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 57638 | 62161 | 57638 | 62161 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 147 | 108 | 147 | 108 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 64694 | 69238 | 64694 | 69238 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 72 | 53 | 72 | 53 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 73764 | 77792 | 73764 | 77792 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3534 | 3097 | 3534 | 3097 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 83176 | 87124 | 83176 | 87124 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8030 | 7307 | 8030 | 7307 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 126488 | 131051 | 126488 | 131051 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 61166 | 65702 | 61166 | 65702 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 104 | 76 | 104 | 76 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 71736 | 76289 | 71736 | 76289 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 34 | 25 | 34 | 25 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 76805 | 80877 | 76805 | 80877 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3125 | 2732 | 3125 | 2732 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 85929 | 89923 | 85929 | 89923 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7415 | 6739 | 7415 | 6739 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 79874 | 83987 | 79874 | 83987 | 0.00 |
| 10/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2756 | 2403 | 2756 | 2403 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 83029 | 87490 | 83029 | 87490 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1160 | 951 | 1160 | 951 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 89176 | 93738 | 89176 | 93738 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 5 | 4 | 5 | 4 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 607 | 1008 | 607 | 1008 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 40841 | 36679 | 40841 | 36679 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 79 | 157 | 79 | 157 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 60224 | 55739 | 60224 | 55739 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 106322 | 110885 | 106322 | 110885 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 123158 | 127721 | 123158 | 127721 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 139688 | 144251 | 139688 | 144251 | 0.00 |
| 10/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 100062 | 104256 | 100062 | 104256 | 0.00 |
| 10/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4890 | 4413 | 4890 | 4413 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.3500 | 7.2920 | 133.9957 | 134.7313 | 2.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.3000 | 7.2410 | 137.0755 | 137.8239 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.2600 | 7.1960 | 134.7988 | 135.5719 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 9697 | 13064 | 9697 | 13064 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 22513 | 18523 | 22513 | 18523 | 0.00 |
| 10/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 119674 | 126466 | 119674 | 126466 | 0.00 |
| 10/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5432 | 4741 | 5432 | 4741 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 130621 | 137240 | 130621 | 137240 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 11679 | 10567 | 11679 | 10567 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 26577 | 32226 | 26577 | 32226 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 7382 | 5674 | 7382 | 5674 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 51803 | 58693 | 51803 | 58693 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1736 | 1269 | 1736 | 1269 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 80138 | 87410 | 80138 | 87410 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 289 | 205 | 289 | 205 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 102975 | 110314 | 102975 | 110314 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 56 | 39 | 56 | 39 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 114233 | 121582 | 114233 | 121582 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 24 | 17 | 24 | 17 | 0.00 |
| 10/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 139565 | 146613 | 139565 | 146613 | 0.00 |
| 10/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3197 | 2761 | 3197 | 2761 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 136321 | 143676 | 136321 | 143676 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 5 | 3 | 5 | 3 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 149038 | 155949 | 149038 | 155949 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 8109 | 7289 | 8109 | 7289 | 0.00 |
| 10/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 149617 | 156761 | 149617 | 156761 | 0.00 |
| 10/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2416 | 2076 | 2416 | 2076 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 153708 | 160682 | 153708 | 160682 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7378 | 6620 | 7378 | 6620 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 158399 | 165432 | 158399 | 165432 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 6704 | 6005 | 6704 | 6005 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 163087 | 170443 | 163087 | 170443 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 169757 | 177040 | 169757 | 177040 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1340 | 1140 | 1340 | 1140 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 177294 | 184529 | 177294 | 184529 | 0.00 |
| 10/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4510 | 4013 | 4510 | 4013 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 108620 | 115966 | 108620 | 115966 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 36 | 25 | 36 | 25 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 2223 | 3473 | 2223 | 3473 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 48238 | 42132 | 48238 | 42132 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 289 | 546 | 289 | 546 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 80743 | 73645 | 80743 | 73645 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 20 | 47 | 20 | 47 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 116208 | 108880 | 116208 | 108880 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 188936 | 196292 | 188936 | 196292 | 0.00 |
| 10/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 144586 | 151684 | 144586 | 151684 | 0.00 |
| 10/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2783 | 2397 | 2783 | 2397 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.7900 | 8.7440 | 105.5802 | 105.6274 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.6100 | 8.5450 | 102.9160 | 102.9697 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.4200 | 8.3150 | 105.1891 | 105.2482 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1457 | 1723 | 1457 | 1723 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1869 | 1663 | 1869 | 1663 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4206 | 4523 | 4206 | 4523 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3149 | 2928 | 3149 | 2928 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 5958 | 6306 | 5958 | 6306 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4173 | 3930 | 4173 | 3930 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 1229 | 1471 | 1229 | 1471 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 2141 | 1912 | 2141 | 1912 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 1024 | 1242 | 1024 | 1242 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2439 | 2186 | 2439 | 2186 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 549 | 699 | 549 | 699 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3473 | 3151 | 3473 | 3151 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5342 | 5702 | 5342 | 5702 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2345 | 2168 | 2345 | 2168 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6580 | 6947 | 6580 | 6947 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3707 | 3483 | 3707 | 3483 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5103 | 5454 | 5103 | 5454 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2493 | 2307 | 2493 | 2307 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5588 | 5956 | 5588 | 5956 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2204 | 2034 | 2204 | 2034 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 6904 | 7281 | 6904 | 7281 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3487 | 3274 | 3487 | 3274 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6741 | 7113 | 6741 | 7113 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3596 | 3377 | 3596 | 3377 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6630 | 7028 | 6630 | 7028 | 0.00 |
| 10/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1699 | 1560 | 1699 | 1560 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 144 | 203 | 144 | 203 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5588 | 5176 | 5588 | 5176 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 23 | 38 | 23 | 38 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7999 | 7542 | 7999 | 7542 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2 | 4 | 2 | 4 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10517 | 10048 | 10517 | 10048 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13065 | 12594 | 13065 | 12594 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15624 | 15153 | 15624 | 15153 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 18193 | 17722 | 18193 | 17722 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 20771 | 20300 | 20771 | 20300 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 28564 | 28093 | 28564 | 28093 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 25957 | 25486 | 25957 | 25486 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23359 | 22888 | 23359 | 22888 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7578 | 7974 | 7578 | 7974 | 0.00 |
| 10/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 3076 | 2882 | 3076 | 2882 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6400 | 8.4010 | 106.9045 | 107.3502 | 0.00 |
| 10/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.5300 | 8.2560 | 104.2718 | 104.7324 | 0.00 |
| 10/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.4400 | 8.1190 | 106.5736 | 107.0500 | 0.00 |
| 10/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 692 | 6359 | 692 | 6359 | 0.00 |
| 10/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3277 | 4486 | 3277 | 4486 | 0.00 |
| 10/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1823 | 11625 | 1823 | 11625 | 0.00 |
| 10/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6531 | 11726 | 6531 | 11726 | 0.00 |
| 10/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 3798 | 16968 | 3798 | 16968 | 0.00 |
| 10/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6638 | 15044 | 6638 | 15044 | 0.00 |
| 10/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 70 | 4071 | 70 | 4071 | 0.00 |
| 10/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 7392 | 6936 | 7392 | 6936 | 0.00 |
| 10/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2946 | 9280 | 2946 | 9280 | 0.00 |
| 10/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 821 | 2699 | 821 | 2699 | 0.00 |
| 10/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 3458 | 13819 | 3458 | 13819 | 0.00 |
| 10/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3961 | 9715 | 3961 | 9715 | 0.00 |
| 10/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 5824 | 16238 | 5824 | 16238 | 0.00 |
| 10/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2145 | 7953 | 2145 | 7953 | 0.00 |
| 10/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5503 | 18906 | 5503 | 18906 | 0.00 |
| 10/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4685 | 13324 | 4685 | 13324 | 0.00 |
| 10/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 7613 | 20967 | 7613 | 20967 | 0.00 |
| 10/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3154 | 11745 | 3154 | 11745 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.7600 | 7.7030 | 106.8646 | 107.2085 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.6900 | 7.6320 | 109.3185 | 109.6734 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.6400 | 7.5710 | 107.3059 | 107.6764 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 7460 | 9444 | 7460 | 9444 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8063 | 6607 | 8063 | 6607 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 50833 | 53877 | 50833 | 53877 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4469 | 3964 | 4469 | 3964 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 56869 | 59848 | 56869 | 59848 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8362 | 7637 | 8362 | 7637 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2326 | 3293 | 2326 | 3293 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18129 | 15657 | 18129 | 15657 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 17045 | 19893 | 17045 | 19893 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2720 | 2129 | 2720 | 2129 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 29670 | 32943 | 29670 | 32943 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 683 | 517 | 683 | 517 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 43513 | 46919 | 43513 | 46919 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 128 | 95 | 128 | 95 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 51943 | 55371 | 51943 | 55371 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 42 | 31 | 42 | 31 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 60259 | 63467 | 60259 | 63467 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2820 | 2478 | 2820 | 2478 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 65421 | 68564 | 65421 | 68564 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6100 | 5539 | 6100 | 5539 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 46323 | 49739 | 46323 | 49739 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 89 | 66 | 89 | 66 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 49134 | 52557 | 49134 | 52557 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 61 | 45 | 61 | 45 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 57546 | 60980 | 57546 | 60980 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 19 | 14 | 19 | 14 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 62682 | 65924 | 62682 | 65924 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2498 | 2190 | 2498 | 2190 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 67621 | 70801 | 67621 | 70801 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5620 | 5095 | 5620 | 5095 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 65127 | 68400 | 65127 | 68400 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2208 | 1931 | 2208 | 1931 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 69843 | 73058 | 69843 | 73058 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5171 | 4681 | 5171 | 4681 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 71420 | 74859 | 71420 | 74859 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 3 | 2 | 3 | 2 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 75079 | 78454 | 75079 | 78454 | 0.00 |
| 10/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1314 | 1139 | 1314 | 1139 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 474 | 777 | 474 | 777 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 31756 | 28620 | 31756 | 28620 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 59 | 117 | 59 | 117 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 47104 | 43722 | 47104 | 43722 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 4 | 11 | 4 | 11 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 63102 | 59669 | 63102 | 59669 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 85062 | 88501 | 85062 | 88501 | 0.00 |
| 10/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 78926 | 82264 | 78926 | 82264 | 0.00 |
| 10/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3659 | 3293 | 3659 | 3293 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.6500 | 7.5900 | 107.5959 | 108.0177 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.5900 | 7.5280 | 105.8839 | 106.3231 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.5400 | 7.4740 | 108.2262 | 108.6746 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 3246 | 4764 | 3246 | 4764 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 14168 | 11469 | 14168 | 11469 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 64867 | 69062 | 64867 | 69062 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 968 | 771 | 968 | 771 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 69693 | 73745 | 69693 | 73745 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3064 | 2631 | 3064 | 2631 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 11796 | 14891 | 11796 | 14891 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4232 | 3109 | 4232 | 3109 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 26315 | 30302 | 26315 | 30302 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 687 | 457 | 687 | 457 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 43332 | 47528 | 43332 | 47528 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 54 | 33 | 54 | 33 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 60527 | 64744 | 60527 | 64744 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 67314 | 71532 | 67314 | 71532 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 63928 | 68145 | 63928 | 68145 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 77630 | 81932 | 77630 | 81932 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 410 | 319 | 410 | 319 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 77381 | 81598 | 77381 | 81598 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 81544 | 85756 | 81544 | 85756 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1792 | 1519 | 1792 | 1519 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 80839 | 85158 | 80839 | 85158 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 326 | 252 | 326 | 252 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 84553 | 88796 | 84553 | 88796 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1556 | 1315 | 1556 | 1315 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 84049 | 88382 | 84049 | 88382 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 258 | 198 | 258 | 198 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 87575 | 91847 | 87575 | 91847 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1347 | 1135 | 1347 | 1135 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 70685 | 74903 | 70685 | 74903 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 93854 | 98071 | 93854 | 98071 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 460 | 837 | 460 | 837 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 30305 | 26463 | 30305 | 26463 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 89337 | 85119 | 89337 | 85119 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 1 | 3 | 1 | 3 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 69040 | 64824 | 69040 | 64824 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 29 | 70 | 29 | 70 | 0.00 |
| 10/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 49242 | 45066 | 49242 | 45066 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 96853 | 101222 | 96853 | 101222 | 0.00 |
| 10/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 95 | 71 | 95 | 71 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 99745 | 104105 | 99745 | 104105 | 0.00 |
| 10/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 737 | 613 | 737 | 613 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.5900 | 7.5360 | 104.1739 | 104.6174 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.5400 | 7.4780 | 106.5623 | 107.0258 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.4900 | 7.4290 | 104.8716 | 105.3463 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 6932 | 9048 | 6932 | 9048 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 14231 | 11912 | 14231 | 11912 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 75949 | 80106 | 75949 | 80106 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4037 | 3560 | 4037 | 3560 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 83083 | 87085 | 83083 | 87085 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8486 | 7740 | 8486 | 7740 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 17446 | 20831 | 17446 | 20831 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5069 | 4019 | 5069 | 4019 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 32918 | 37030 | 32918 | 37030 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1359 | 1037 | 1359 | 1037 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 50531 | 54897 | 50531 | 54897 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 271 | 202 | 271 | 202 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 68535 | 72959 | 68535 | 72959 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 41 | 30 | 41 | 30 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 75678 | 80108 | 75678 | 80108 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 18 | 14 | 18 | 14 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 72114 | 76541 | 72114 | 76541 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 28 | 21 | 28 | 21 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 86279 | 90713 | 86279 | 90713 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 5 | 4 | 5 | 4 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 88468 | 92792 | 88468 | 92792 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2466 | 2155 | 2466 | 2155 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 94576 | 98759 | 94576 | 98759 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6061 | 5497 | 6061 | 5497 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 91649 | 96006 | 91649 | 96006 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2168 | 1889 | 2168 | 1889 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 97507 | 101729 | 97507 | 101729 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5555 | 5030 | 5555 | 5030 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 94844 | 99231 | 94844 | 99231 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1900 | 1653 | 1900 | 1653 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 100457 | 104717 | 100457 | 104717 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5084 | 4597 | 5084 | 4597 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 79228 | 83660 | 79228 | 83660 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 12 | 9 | 12 | 9 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 103613 | 108048 | 103613 | 108048 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1879 | 2775 | 1879 | 2775 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 29364 | 25824 | 29364 | 25824 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 322 | 557 | 322 | 557 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 48516 | 44316 | 48516 | 44316 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 2 | 5 | 2 | 5 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 91245 | 86813 | 91245 | 86813 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 33 | 69 | 33 | 69 | 0.00 |
| 10/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 69474 | 65075 | 69474 | 65075 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 107718 | 112201 | 107718 | 112201 | 0.00 |
| 10/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1096 | 945 | 1096 | 945 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 112412 | 116804 | 112412 | 116804 | 0.00 |
| 10/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3522 | 3167 | 3522 | 3167 | 0.00 |
| 10/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.7900 | 7.7270 | 98.9422 | 99.2464 | 0.00 |
| 10/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.7200 | 7.6550 | 101.2123 | 101.5250 | 0.00 |
| 10/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.6600 | 7.5910 | 99.6797 | 100.0044 | 0.00 |
| 10/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4759 | 6388 | 4759 | 6388 | 0.00 |
| 10/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6594 | 5180 | 6594 | 5180 | 0.00 |
| 10/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 13534 | 15301 | 13534 | 15301 | 0.00 |
| 10/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 11797 | 10437 | 11797 | 10437 | 0.00 |
| 10/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 19028 | 20914 | 19028 | 20914 | 0.00 |
| 10/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 14356 | 12994 | 14356 | 12994 | 0.00 |
| 10/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 12870 | 15437 | 12870 | 15437 | 0.00 |
| 10/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1692 | 1217 | 1692 | 1217 | 0.00 |
| 10/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 21056 | 23289 | 21056 | 23289 | 0.00 |
| 10/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 6658 | 5765 | 6658 | 5765 | 0.00 |
| 10/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 26340 | 28587 | 26340 | 28587 | 0.00 |
| 10/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 9371 | 8371 | 9371 | 8371 | 0.00 |
| 10/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 24218 | 27179 | 24218 | 27179 | 0.00 |
| 10/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 241 | 160 | 241 | 160 | 0.00 |
| 10/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 30251 | 32855 | 30251 | 32855 | 0.00 |
| 10/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3394 | 2872 | 3394 | 2872 | 0.00 |
| 10/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 34865 | 37423 | 34865 | 37423 | 0.00 |
| 10/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5788 | 5098 | 5788 | 5098 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.5200 | 7.4670 | 98.2003 | 98.6530 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.4700 | 7.4120 | 100.4558 | 100.9300 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.4300 | 7.3660 | 99.0249 | 99.5117 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 7338 | 9840 | 7338 | 9840 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 9194 | 7169 | 9194 | 7169 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 78860 | 83437 | 78860 | 83437 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 841 | 676 | 841 | 676 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 83236 | 87731 | 83236 | 87731 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2598 | 2226 | 2598 | 2226 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1514 | 2421 | 1514 | 2421 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 23849 | 20229 | 23849 | 20229 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 20176 | 24089 | 20176 | 24089 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2111 | 1497 | 2111 | 1497 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 37699 | 42137 | 37699 | 42137 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 253 | 164 | 253 | 164 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 56317 | 60838 | 56317 | 60838 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 15 | 9 | 15 | 9 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 71021 | 75548 | 71021 | 75548 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 78260 | 82787 | 78260 | 82787 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 74651 | 79177 | 74651 | 79177 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 85422 | 89948 | 85422 | 89948 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 92567 | 97233 | 92567 | 97233 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 363 | 286 | 363 | 286 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 96173 | 100811 | 96173 | 100811 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1494 | 1265 | 1494 | 1265 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 92505 | 97032 | 92505 | 97032 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 95994 | 100674 | 95994 | 100674 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 291 | 228 | 291 | 228 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 99436 | 104101 | 99436 | 104101 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1293 | 1091 | 1293 | 1091 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 99416 | 104107 | 99416 | 104107 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 232 | 181 | 232 | 181 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 102705 | 107395 | 102705 | 107395 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1115 | 938 | 1115 | 938 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 81851 | 86377 | 81851 | 86377 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 152 | 308 | 152 | 308 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 43541 | 39171 | 43541 | 39171 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 7 | 18 | 7 | 18 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 65043 | 60528 | 65043 | 60528 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 109882 | 114409 | 109882 | 114409 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 87296 | 82769 | 87296 | 82769 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 113011 | 117732 | 113011 | 117732 | 0.00 |
| 10/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 89 | 68 | 89 | 68 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 115796 | 120561 | 115796 | 120561 | 0.00 |
| 10/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 601 | 499 | 601 | 499 | 0.00 |
| 10/01/2007 | TRT1 On 01-February-07 | | | Index Future | 247.9700 | 248.7730 | 247.9660 | 248.7730 | 500.00 |
| 10/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 44656 | 52332 | 44656 | 52332 | 0.00 |
| 10/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 996 | 602 | 996 | 602 | 0.00 |
| 11/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.4300 | 107.4680 | 107.4300 | 107.4680 | 10.00 |
| 11/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 15149 | 15543 | 15149 | 15543 | 0.00 |
| 11/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 849 | 863 | 849 | 863 | 0.00 |
| 11/01/2007 | GOVI On 01-February-07 | | | jGovi | 250.8600 | 250.9680 | 250.8640 | 250.9680 | 66.00 |
| 11/01/2007 | GOVI On 03-May-07 | | | jGovi | 256.3800 | 256.4910 | 256.3840 | 256.4910 | 141.00 |
| 11/01/2007 | GOVI On 02-August-07 | | | jGovi | 262.0000 | 262.1085 | 262.0000 | 262.1085 | 0.00 |
| 11/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 208640 | 209680 | 208640 | 209680 | 0.00 |
| 11/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 213840 | 214910 | 213840 | 214910 | 0.00 |
| 11/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 215033 | 216117 | 215033 | 216117 | 0.00 |
| 11/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 33 | 32 | 33 | 32 | 0.00 |
| 11/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.4300 | 269.4280 | 269.4280 | 269.4280 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 45503 | 45622 | 45503 | 45622 | 0.00 |
| 11/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 1223 | 1342 | 1223 | 1342 | 0.00 |
| 11/01/2007 | J153 On 31-August-10 | | | jSwap | 8.7800 | 8.7930 | 0.0437 | 0.0440 | 0.00 |
| 11/01/2007 | J157 On 15-September-15 | | | jSwap | 8.3800 | 8.3830 | 0.0555 | 0.0551 | 0.00 |
| 11/01/2007 | J186 On 21-December-26 | | | jSwap | 7.7900 | 7.8000 | 0.0286 | 0.0297 | 0.00 |
| 11/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1600 | 9.1610 | 0.0235 | 0.0235 | 0.00 |
| 11/01/2007 | J201 On 22-December-14 | | | jSwap | 8.4200 | 8.4290 | 0.0525 | 0.0530 | 0.00 |
| 11/01/2007 | J203 On 15-September-17 | | | jSwap | 8.2700 | 8.2700 | 0.0558 | 0.0559 | 0.00 |
| 11/01/2007 | J204 On 21-December-18 | | | jSwap | 8.2000 | 8.1940 | 0.0525 | 0.0520 | 0.00 |
| 11/01/2007 | J207 On 15-January-20 | | | jSwap | 8.1400 | 8.1290 | 0.0115 | 0.0108 | 0.00 |
| 11/01/2007 | JBAR On 21-December-05 | | | jBar | 9.2700 | 9.2300 | 0.0000 | 0.0000 | 0.00 |
| 11/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3200 | 9.2820 | 0.0227 | 0.0226 | 0.00 |
| 11/01/2007 | JFRA On 07-February-08 | | | jFra | 9.0800 | 9.1060 | 0.0221 | 0.0222 | 0.00 |
| 11/01/2007 | JFRA On 03-May-07 | | | jFra | 9.4100 | 9.4100 | 0.0229 | 0.0229 | 0.00 |
| 11/01/2007 | JFRA On 02-August-07 | | | jFra | 9.3900 | 9.3820 | 0.0229 | 0.0229 | 0.00 |
| 11/01/2007 | JFRA On 01-November-07 | | | jFra | 9.2200 | 9.2170 | 0.0242 | 0.0242 | 0.00 |
| 11/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4422 | 4342 | 4422 | 4342 | 0.00 |
| 11/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22607 | 22670 | 22607 | 22670 | 0.00 |
| 11/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18766 | 18758 | 18766 | 18758 | 0.00 |
| 11/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4654 | 4661 | 4654 | 4661 | 0.00 |
| 11/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 8 | 8 | 8 | 8 | 0.00 |
| 11/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4665 | 4640 | 4665 | 4640 | 0.00 |
| 11/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 53 | 55 | 53 | 55 | 0.00 |
| 11/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4675 | 4660 | 4675 | 4660 | 0.00 |
| 11/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 158 | 161 | 158 | 161 | 0.00 |
| 11/01/2007 | JN02 On 01-February-07 | | | jNote | 9.0900 | 9.0860 | 0.1652 | 0.1652 | 0.00 |
| 11/01/2007 | JN02 On 03-May-07 | | | jNote | 8.9800 | 8.9820 | 0.1634 | 0.1635 | 0.00 |
| 11/01/2007 | JN02 On 02-August-07 | | | jNote | 8.8400 | 8.8450 | 0.1611 | 0.1612 | 0.00 |
| 11/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 5602 | 5714 | 5602 | 5714 | 0.00 |
| 11/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 4040 | 4152 | 4040 | 4152 | 0.00 |
| 11/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 8753 | 8855 | 8753 | 8855 | 0.00 |
| 11/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 13760 | 13735 | 13760 | 13735 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 11460 | 11564 | 11460 | 11564 | 0.00 |
| 11/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 19008 | 18947 | 19008 | 18947 | 0.00 |
| 11/01/2007 | JN05 On 01-February-07 | | | jNote | 8.5400 | 8.5480 | 0.3430 | 0.3431 | 0.00 |
| 11/01/2007 | JN05 On 03-May-07 | | | jNote | 8.4700 | 8.4780 | 0.3407 | 0.3410 | 0.00 |
| 11/01/2007 | JN05 On 02-August-07 | | | jNote | 8.3900 | 8.3960 | 0.3383 | 0.3385 | 0.00 |
| 11/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 40 | 51 | 40 | 51 | 0.00 |
| 11/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 28467 | 28234 | 28467 | 28234 | 0.00 |
| 11/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1866 | 1941 | 1866 | 1941 | 0.00 |
| 11/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 33288 | 32995 | 33288 | 32995 | 0.00 |
| 11/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3688 | 3778 | 3688 | 3778 | 0.00 |
| 11/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 38496 | 38215 | 38496 | 38215 | 0.00 |
| 11/01/2007 | JN10 On 01-February-07 | | | jNote | 8.2000 | 8.1990 | 0.5507 | 0.5507 | 0.00 |
| 11/01/2007 | JN10 On 03-May-07 | | | jNote | 8.1400 | 8.1440 | 0.5486 | 0.5486 | 0.00 |
| 11/01/2007 | JN10 On 02-August-07 | | | jNote | 8.0800 | 8.0820 | 0.5463 | 0.5462 | 0.00 |
| 11/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 54022 | 53805 | 54022 | 53805 | 0.00 |
| 11/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 222 | 233 | 222 | 233 | 0.00 |
| 11/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 58105 | 57893 | 58105 | 57893 | 0.00 |
| 11/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 859 | 874 | 859 | 874 | 0.00 |
| 11/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 62986 | 62910 | 62986 | 62910 | 0.00 |
| 11/01/2007 | JROD On 31-January-07 | | | jRod | 8.4600 | 8.4610 | 0.0014 | 0.0014 | 0.00 |
| 11/01/2007 | JROD On 28-February-07 | | | jRod | 8.8100 | 8.8040 | 0.0022 | 0.0022 | 0.00 |
| 11/01/2007 | JROD On 30-March-07 | | | jRod | 9.1400 | 9.1220 | 0.0030 | 0.0030 | 0.00 |
| 11/01/2007 | JROD On 30-April-07 | | | jRod | 8.9300 | 8.9100 | 0.0048 | 0.0047 | 0.00 |
| 11/01/2007 | JROD On 31-May-07 | | | jRod | 9.1700 | 9.1420 | 0.0059 | 0.0058 | 0.00 |
| 11/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.9700 | 247.0440 | 246.9740 | 247.0440 | 15.00 |
| 11/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 35753 | 36509 | 35753 | 36509 | 0.00 |
| 11/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 1813 | 1869 | 1813 | 1869 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.1600 | 8.1600 | 120.3955 | 120.3955 | 63.00 |
| 11/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.0800 | 8.0800 | 116.4601 | 116.4601 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.9200 | 7.9370 | 119.2182 | 119.1776 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 6155 | 6257 | 6155 | 6257 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3177 | 3280 | 3177 | 3280 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 18334 | 18376 | 18334 | 18376 | 0.00 |
| 11/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5376 | 5418 | 5376 | 5418 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 24383 | 24140 | 24383 | 24140 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7796 | 7959 | 7796 | 7959 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2242 | 2334 | 2242 | 2334 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7560 | 7652 | 7560 | 7652 | 0.00 |
| 11/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 25104 | 25138 | 25104 | 25138 | 0.00 |
| 11/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3004 | 3037 | 3004 | 3037 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 10882 | 10959 | 10882 | 10959 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1322 | 1400 | 1322 | 1400 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 19601 | 19632 | 19601 | 19632 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 259 | 290 | 259 | 290 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 13633 | 13694 | 13633 | 13694 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 801 | 862 | 801 | 862 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 12232 | 12302 | 12232 | 12302 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1035 | 1104 | 1035 | 1104 | 0.00 |
| 11/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 22743 | 22780 | 22743 | 22780 | 0.00 |
| 11/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3680 | 3716 | 3680 | 3716 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 28338 | 28071 | 28338 | 28071 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6074 | 6213 | 6074 | 6213 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 27465 | 27475 | 27465 | 27475 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 53 | 63 | 53 | 63 | 0.00 |
| 11/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 23912 | 23947 | 23912 | 23947 | 0.00 |
| 11/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3328 | 3363 | 3328 | 3363 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 29371 | 29097 | 29371 | 29097 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5692 | 5825 | 5692 | 5825 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 30419 | 30140 | 30419 | 30140 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5329 | 5456 | 5329 | 5456 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 517 | 563 | 517 | 563 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 14206 | 14252 | 14206 | 14252 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 79 | 92 | 79 | 92 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 22218 | 22231 | 22218 | 22231 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 7 | 9 | 7 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 30673 | 30675 | 30673 | 30675 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 39272 | 39273 | 39272 | 39273 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 56725 | 56725 | 56725 | 56725 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 47958 | 47958 | 47958 | 47958 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 35419 | 35422 | 35419 | 35422 | 0.00 |
| 11/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 9 | 12 | 9 | 12 | 0.00 |
| 11/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 30090 | 30117 | 30090 | 30117 | 0.00 |
| 11/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1947 | 1974 | 1947 | 1974 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 34765 | 34464 | 34765 | 34464 | 0.00 |
| 11/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4053 | 4159 | 4053 | 4159 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.7800 | 7.7700 | 140.7403 | 140.8161 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.7300 | 7.7200 | 136.9844 | 137.0586 | 504.00 |
| 11/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.6400 | 7.6280 | 140.2449 | 140.3177 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 8649 | 9236 | 8649 | 9236 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10926 | 10755 | 10926 | 10755 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 61259 | 61944 | 61259 | 61944 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5701 | 5644 | 5701 | 5644 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 71842 | 72471 | 71842 | 72471 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 11012 | 10914 | 11012 | 10914 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2598 | 2911 | 2598 | 2911 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 24051 | 23606 | 24051 | 23606 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 15057 | 15767 | 15057 | 15767 | 250.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 6000 | 5951 | 6000 | 5951 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 20342 | 21099 | 20342 | 21099 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3799 | 3798 | 3799 | 3798 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 91643 | 92372 | 91643 | 92372 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1637 | 1625 | 1637 | 1625 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 35992 | 36780 | 35992 | 36780 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 977 | 1006 | 977 | 1006 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 46314 | 47094 | 46314 | 47094 | 150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 380 | 402 | 380 | 402 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 53338 | 54112 | 53338 | 54112 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 193 | 208 | 193 | 208 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 56867 | 57638 | 56867 | 57638 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 135 | 147 | 135 | 147 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 63929 | 64694 | 63929 | 64694 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 65 | 72 | 65 | 72 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 73055 | 73764 | 73055 | 73764 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3568 | 3534 | 3568 | 3534 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 82522 | 83176 | 82522 | 83176 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8103 | 8030 | 8103 | 8030 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 125730 | 126488 | 125730 | 126488 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 60398 | 61166 | 60398 | 61166 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 94 | 104 | 94 | 104 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 70973 | 71736 | 70973 | 71736 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 30 | 34 | 30 | 34 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 76091 | 76805 | 76091 | 76805 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3153 | 3125 | 3153 | 3125 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 85268 | 85929 | 85268 | 85929 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7483 | 7415 | 7483 | 7415 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 79156 | 79874 | 79156 | 79874 | 0.00 |
| 11/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2780 | 2756 | 2780 | 2756 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 82325 | 83029 | 82325 | 83029 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1184 | 1160 | 1184 | 1160 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 88417 | 89176 | 88417 | 89176 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 504 | 607 | 504 | 607 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 41497 | 40841 | 41497 | 40841 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 60 | 79 | 60 | 79 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 60962 | 60224 | 60962 | 60224 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 105564 | 106322 | 105564 | 106322 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 122400 | 123158 | 122400 | 123158 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 138930 | 139688 | 138930 | 139688 | 0.00 |
| 11/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 99379 | 100062 | 99379 | 100062 | 0.00 |
| 11/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4934 | 4890 | 4934 | 4890 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.3800 | 7.3490 | 133.6494 | 133.9957 | 2.00 |
| 11/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.3200 | 7.2990 | 136.7804 | 137.0755 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.2800 | 7.2560 | 134.5425 | 134.7988 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 8142 | 9697 | 8142 | 9697 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 24420 | 22513 | 24420 | 22513 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 116968 | 119674 | 116968 | 119674 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5677 | 5432 | 5677 | 5432 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 128396 | 130621 | 128396 | 130621 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 12017 | 11679 | 12017 | 11679 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 23894 | 26577 | 23894 | 26577 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 8162 | 7382 | 8162 | 7382 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 48526 | 51803 | 48526 | 51803 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1922 | 1736 | 1922 | 1736 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 76700 | 80138 | 76700 | 80138 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 315 | 289 | 315 | 289 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 99515 | 102975 | 99515 | 102975 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 59 | 56 | 59 | 56 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 110771 | 114233 | 110771 | 114233 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 25 | 24 | 25 | 24 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 136766 | 139565 | 136766 | 139565 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3348 | 3197 | 3348 | 3197 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 132858 | 136321 | 132858 | 136321 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 4 | 5 | 4 | 5 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 146721 | 149038 | 146721 | 149038 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 8355 | 8109 | 8355 | 8109 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 146783 | 149617 | 146783 | 149617 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2533 | 2416 | 2533 | 2416 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 151372 | 153708 | 151372 | 153708 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7604 | 7378 | 7604 | 7378 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 156044 | 158399 | 156044 | 158399 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 6912 | 6704 | 6912 | 6704 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 159624 | 163087 | 159624 | 163087 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 166873 | 169757 | 166873 | 169757 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1407 | 1340 | 1407 | 1340 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 174878 | 177294 | 174878 | 177294 | 0.00 |
| 11/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4656 | 4510 | 4656 | 4510 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 105159 | 108620 | 105159 | 108620 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 38 | 36 | 38 | 36 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1684 | 2223 | 1684 | 2223 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 51162 | 48238 | 51162 | 48238 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 190 | 289 | 190 | 289 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 84108 | 80743 | 84108 | 80743 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 11 | 20 | 11 | 20 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 119663 | 116208 | 119663 | 116208 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 185472 | 188936 | 185472 | 188936 | 0.00 |
| 11/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 141768 | 144586 | 141768 | 144586 | 0.00 |
| 11/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2916 | 2783 | 2916 | 2783 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.8300 | 8.7910 | 105.5432 | 105.5802 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.6000 | 8.6140 | 102.9245 | 102.9160 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.3400 | 8.4230 | 105.2350 | 105.1891 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1256 | 1457 | 1256 | 1457 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 2037 | 1869 | 2037 | 1869 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4237 | 4206 | 4237 | 4206 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3094 | 3149 | 3094 | 3149 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6206 | 5958 | 6206 | 5958 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3962 | 4173 | 3962 | 4173 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 1046 | 1229 | 1046 | 1229 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 2329 | 2141 | 2329 | 2141 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 861 | 1024 | 861 | 1024 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2646 | 2439 | 2646 | 2439 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 441 | 549 | 441 | 549 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3735 | 3473 | 3735 | 3473 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5381 | 5342 | 5381 | 5342 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2299 | 2345 | 2299 | 2345 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6843 | 6580 | 6843 | 6580 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3511 | 3707 | 3511 | 3707 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5140 | 5103 | 5140 | 5103 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2445 | 2493 | 2445 | 2493 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5629 | 5588 | 5629 | 5588 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2159 | 2204 | 2159 | 2204 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7175 | 6904 | 7175 | 6904 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3299 | 3487 | 3299 | 3487 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 7008 | 6741 | 7008 | 6741 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3404 | 3596 | 3404 | 3596 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6676 | 6630 | 6676 | 6630 | 0.00 |
| 11/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1660 | 1699 | 1660 | 1699 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 105 | 144 | 105 | 144 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5920 | 5588 | 5920 | 5588 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 15 | 23 | 15 | 23 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8361 | 7999 | 8361 | 7999 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10887 | 10517 | 10887 | 10517 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13436 | 13065 | 13436 | 13065 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15995 | 15624 | 15995 | 15624 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 18564 | 18193 | 18564 | 18193 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 21142 | 20771 | 21142 | 20771 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 28935 | 28564 | 28935 | 28564 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 26328 | 25957 | 26328 | 25957 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23730 | 23359 | 23730 | 23359 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7865 | 7578 | 7865 | 7578 | 0.00 |
| 11/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2904 | 3076 | 2904 | 3076 | 0.00 |
| 11/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6400 | 8.6370 | 106.9083 | 106.9045 | 0.00 |
| 11/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.5000 | 8.5300 | 104.3204 | 104.2718 | 0.00 |
| 11/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.3800 | 8.4440 | 106.6627 | 106.5736 | 0.00 |
| 11/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2939 | 2946 | 2939 | 2946 | 0.00 |
| 11/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 776 | 821 | 776 | 821 | 0.00 |
| 11/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 3680 | 3458 | 3680 | 3458 | 0.00 |
| 11/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3697 | 3961 | 3697 | 3961 | 0.00 |
| 11/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5974 | 5503 | 5974 | 5503 | 0.00 |
| 11/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4264 | 4685 | 4264 | 4685 | 0.00 |
| 11/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 671 | 692 | 671 | 692 | 0.00 |
| 11/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3217 | 3277 | 3217 | 3277 | 0.00 |
| 11/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1962 | 1823 | 1962 | 1823 | 0.00 |
| 11/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6184 | 6531 | 6184 | 6531 | 0.00 |
| 11/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 4167 | 3798 | 4167 | 3798 | 0.00 |
| 11/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6116 | 6638 | 6116 | 6638 | 0.00 |
| 11/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 63 | 70 | 63 | 70 | 0.00 |
| 11/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 7347 | 7392 | 7347 | 7392 | 0.00 |
| 11/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 6133 | 5824 | 6133 | 5824 | 0.00 |
| 11/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1967 | 2145 | 1967 | 2145 | 0.00 |
| 11/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 8183 | 7613 | 8183 | 7613 | 0.00 |
| 11/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2833 | 3154 | 2833 | 3154 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.7800 | 7.7600 | 106.7263 | 106.8646 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7100 | 7.6920 | 109.2241 | 109.3185 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.6500 | 7.6350 | 107.2482 | 107.3059 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6623 | 7460 | 6623 | 7460 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8609 | 8063 | 8609 | 8063 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 49991 | 50833 | 49991 | 50833 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4572 | 4469 | 4572 | 4469 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 56370 | 56869 | 56370 | 56869 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8440 | 8362 | 8440 | 8362 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1925 | 2326 | 1925 | 2326 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 19111 | 18129 | 19111 | 18129 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 15852 | 17045 | 15852 | 17045 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2910 | 2720 | 2910 | 2720 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 28324 | 29670 | 28324 | 29670 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 722 | 683 | 722 | 683 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 42133 | 43513 | 42133 | 43513 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 131 | 128 | 131 | 128 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 50559 | 51943 | 50559 | 51943 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 42 | 42 | 42 | 42 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 59381 | 60259 | 59381 | 60259 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2885 | 2820 | 2885 | 2820 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 64901 | 65421 | 64901 | 65421 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6158 | 6100 | 6158 | 6100 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 44941 | 46323 | 44941 | 46323 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 91 | 89 | 91 | 89 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 47751 | 49134 | 47751 | 49134 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 62 | 61 | 62 | 61 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 56162 | 57546 | 56162 | 57546 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 19 | 19 | 19 | 19 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 61797 | 62682 | 61797 | 62682 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2556 | 2498 | 2556 | 2498 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 67096 | 67621 | 67096 | 67621 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5673 | 5620 | 5673 | 5620 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 64235 | 65127 | 64235 | 65127 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2259 | 2208 | 2259 | 2208 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 69314 | 69843 | 69314 | 69843 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5220 | 5171 | 5220 | 5171 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 70036 | 71420 | 70036 | 71420 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 2 | 3 | 2 | 3 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 74166 | 75079 | 74166 | 75079 | 0.00 |
| 11/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1345 | 1314 | 1345 | 1314 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 355 | 474 | 355 | 474 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33021 | 31756 | 33021 | 31756 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 39 | 59 | 39 | 59 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 48468 | 47104 | 48468 | 47104 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 2 | 4 | 2 | 4 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 64484 | 63102 | 64484 | 63102 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 83678 | 85062 | 83678 | 85062 | 0.00 |
| 11/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 78382 | 78926 | 78382 | 78926 | 0.00 |
| 11/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3693 | 3659 | 3693 | 3659 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.6700 | 7.6470 | 107.4264 | 107.5959 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6100 | 7.5880 | 105.7599 | 105.8839 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.5500 | 7.5360 | 108.1325 | 108.2262 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 10542 | 11796 | 10542 | 11796 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4673 | 4232 | 4673 | 4232 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 63675 | 64867 | 63675 | 64867 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1016 | 968 | 1016 | 968 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 68833 | 69693 | 68833 | 69693 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3141 | 3064 | 3141 | 3064 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2656 | 3246 | 2656 | 3246 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15274 | 14168 | 15274 | 14168 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 24697 | 26315 | 24697 | 26315 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 765 | 687 | 765 | 687 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 41641 | 43332 | 41641 | 43332 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 59 | 54 | 59 | 54 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 58832 | 60527 | 58832 | 60527 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2 | 2 | 2 | 2 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 65619 | 67314 | 65619 | 67314 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 62233 | 63928 | 62233 | 63928 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 76411 | 77630 | 76411 | 77630 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 431 | 410 | 431 | 410 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 75685 | 77381 | 75685 | 77381 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 80654 | 81544 | 80654 | 81544 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1839 | 1792 | 1839 | 1792 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 79616 | 80839 | 79616 | 80839 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 343 | 326 | 343 | 326 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 83657 | 84553 | 83657 | 84553 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1597 | 1556 | 1597 | 1556 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 82823 | 84049 | 82823 | 84049 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 271 | 258 | 271 | 258 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 86674 | 87575 | 86674 | 87575 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1384 | 1347 | 1384 | 1347 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 68990 | 70685 | 68990 | 70685 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 92158 | 93854 | 92158 | 93854 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 329 | 460 | 329 | 460 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 31869 | 30305 | 31869 | 30305 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 91032 | 89337 | 91032 | 89337 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 70735 | 69040 | 70735 | 69040 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 17 | 29 | 17 | 29 | 0.00 |
| 11/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 50926 | 49242 | 50926 | 49242 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 95618 | 96853 | 95618 | 96853 | 0.00 |
| 11/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 100 | 95 | 100 | 95 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 98828 | 99745 | 98828 | 99745 | 0.00 |
| 11/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 758 | 737 | 758 | 737 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6200 | 7.5920 | 103.9925 | 104.1739 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.5500 | 7.5370 | 106.4292 | 106.5623 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5000 | 7.4900 | 104.7708 | 104.8716 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 6026 | 6932 | 6026 | 6932 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15140 | 14231 | 15140 | 14231 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 74723 | 75949 | 74723 | 75949 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4142 | 4037 | 4142 | 4037 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 82198 | 83083 | 82198 | 83083 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8608 | 8486 | 8608 | 8486 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 16002 | 17446 | 16002 | 17446 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5439 | 5069 | 5439 | 5069 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 31192 | 32918 | 31192 | 32918 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1447 | 1359 | 1447 | 1359 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 48728 | 50531 | 48728 | 50531 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 282 | 271 | 282 | 271 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 66721 | 68535 | 66721 | 68535 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 41 | 41 | 41 | 41 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 73864 | 75678 | 73864 | 75678 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 18 | 18 | 18 | 18 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 70299 | 72114 | 70299 | 72114 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 27 | 28 | 27 | 28 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 84465 | 86279 | 84465 | 86279 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 5 | 5 | 5 | 5 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 87203 | 88468 | 87203 | 88468 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2531 | 2466 | 2531 | 2466 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 93658 | 94576 | 93658 | 94576 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6151 | 6061 | 6151 | 6061 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 90376 | 91649 | 90376 | 91649 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2225 | 2168 | 2225 | 2168 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 96581 | 97507 | 96581 | 97507 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5637 | 5555 | 5637 | 5555 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 93563 | 94844 | 93563 | 94844 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1951 | 1900 | 1951 | 1900 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 99525 | 100457 | 99525 | 100457 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5160 | 5084 | 5160 | 5084 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 77413 | 79228 | 77413 | 79228 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 12 | 12 | 12 | 12 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 101799 | 103613 | 101799 | 103613 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1509 | 1879 | 1509 | 1879 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 30807 | 29364 | 30807 | 29364 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 232 | 322 | 232 | 322 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 50239 | 48516 | 50239 | 48516 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 93058 | 91245 | 93058 | 91245 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 21 | 33 | 21 | 33 | 0.00 |
| 11/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 71276 | 69474 | 71276 | 69474 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 106416 | 107718 | 106416 | 107718 | 0.00 |
| 11/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1125 | 1096 | 1125 | 1096 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 111458 | 112412 | 111458 | 112412 | 0.00 |
| 11/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3576 | 3522 | 3576 | 3522 | 0.00 |
| 11/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8000 | 7.7850 | 98.8480 | 98.9422 | 0.00 |
| 11/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.7300 | 7.7160 | 101.1612 | 101.2123 | 0.00 |
| 11/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.6600 | 7.6560 | 99.6598 | 99.6797 | 0.00 |
| 11/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4220 | 4759 | 4220 | 4759 | 0.00 |
| 11/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6996 | 6594 | 6996 | 6594 | 0.00 |
| 11/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 13210 | 13534 | 13210 | 13534 | 0.00 |
| 11/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 11984 | 11797 | 11984 | 11797 | 0.00 |
| 11/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 18878 | 19028 | 18878 | 19028 | 0.00 |
| 11/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 14404 | 14356 | 14404 | 14356 | 0.00 |
| 11/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 12038 | 12870 | 12038 | 12870 | 0.00 |
| 11/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1802 | 1692 | 1802 | 1692 | 0.00 |
| 11/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 20658 | 21056 | 20658 | 21056 | 0.00 |
| 11/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 6772 | 6658 | 6772 | 6658 | 0.00 |
| 11/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 26170 | 26340 | 26170 | 26340 | 0.00 |
| 11/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 9400 | 9371 | 9400 | 9371 | 0.00 |
| 11/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 23287 | 24218 | 23287 | 24218 | 0.00 |
| 11/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 252 | 241 | 252 | 241 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 29799 | 30251 | 29799 | 30251 | 0.00 |
| 11/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3454 | 3394 | 3454 | 3394 | 0.00 |
| 11/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 34681 | 34865 | 34681 | 34865 | 0.00 |
| 11/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5803 | 5788 | 5803 | 5788 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.5400 | 7.5230 | 98.0634 | 98.2003 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.4800 | 7.4710 | 100.3517 | 100.4558 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.4400 | 7.4270 | 98.9613 | 99.0249 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 6529 | 7338 | 6529 | 7338 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 9753 | 9194 | 9753 | 9194 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 77844 | 78860 | 77844 | 78860 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 867 | 841 | 867 | 841 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 82631 | 83236 | 82631 | 83236 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2629 | 2598 | 2629 | 2598 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1228 | 1514 | 1228 | 1514 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 24931 | 23849 | 24931 | 23849 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 18941 | 20176 | 18941 | 20176 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2244 | 2111 | 2244 | 2111 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 36340 | 37699 | 36340 | 37699 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 263 | 253 | 263 | 253 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 54948 | 56317 | 54948 | 56317 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 14 | 15 | 14 | 15 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 69653 | 71021 | 69653 | 71021 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 76892 | 78260 | 76892 | 78260 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 73282 | 74651 | 73282 | 74651 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 84053 | 85422 | 84053 | 85422 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 91538 | 92567 | 91538 | 92567 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 374 | 363 | 374 | 363 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 95555 | 96173 | 95555 | 96173 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1512 | 1494 | 1512 | 1494 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 11/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 91137 | 92505 | 91137 | 92505 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 94962 | 95994 | 94962 | 95994 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 300 | 291 | 300 | 291 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 98815 | 99436 | 98815 | 99436 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1308 | 1293 | 1308 | 1293 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 98382 | 99416 | 98382 | 99416 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 238 | 232 | 238 | 232 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 102082 | 102705 | 102082 | 102705 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1128 | 1115 | 1128 | 1115 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 80482 | 81851 | 80482 | 81851 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 108 | 152 | 108 | 152 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 44865 | 43541 | 44865 | 43541 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 4 | 7 | 4 | 7 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 66409 | 65043 | 66409 | 65043 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 108514 | 109882 | 108514 | 109882 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 11/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 88664 | 87296 | 88664 | 87296 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 111972 | 113011 | 111972 | 113011 | 0.00 |
| 11/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 91 | 89 | 91 | 89 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 115167 | 115796 | 115167 | 115796 | 0.00 |
| 11/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 608 | 601 | 608 | 601 | 0.00 |
| 11/01/2007 | TRT1 On 01-February-07 | | | Index Future | 247.8600 | 247.9660 | 247.8640 | 247.9660 | 500.00 |
| 11/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 43614 | 44656 | 43614 | 44656 | 0.00 |
| 11/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 974 | 996 | 974 | 996 | 0.00 |
| 12/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.1900 | 107.4300 | 107.1920 | 107.4300 | 10.00 |
| 12/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 13051 | 15149 | 13051 | 15149 | 0.00 |
| 12/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 1131 | 849 | 1131 | 849 | 0.00 |
| 12/01/2007 | GOVI On 01-February-07 | | | jGovi | 249.9600 | 250.8640 | 249.9620 | 250.8640 | 66.00 |
| 12/01/2007 | GOVI On 03-May-07 | | | jGovi | 255.4600 | 256.3840 | 255.4620 | 256.3840 | 141.00 |
| 12/01/2007 | GOVI On 02-August-07 | | | jGovi | 261.0600 | 262.0000 | 261.0580 | 262.0000 | 175.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 199620 | 208640 | 199620 | 208640 | 0.00 |
| 12/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 204621 | 213840 | 204621 | 213840 | 0.00 |
| 12/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 1 | 0 | 1 | 0 | 0.00 |
| 12/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 205629 | 215033 | 205629 | 215033 | 0.00 |
| 12/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 49 | 33 | 49 | 33 | 0.00 |
| 12/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.3700 | 269.4280 | 269.3660 | 269.4280 | 0.00 |
| 12/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 44816 | 45503 | 44816 | 45503 | 0.00 |
| 12/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 1156 | 1223 | 1156 | 1223 | 0.00 |
| 12/01/2007 | J153 On 31-August-10 | | | jSwap | 8.8500 | 8.7830 | 0.0459 | 0.0437 | 0.00 |
| 12/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4800 | 8.3770 | 0.0488 | 0.0555 | 0.00 |
| 12/01/2007 | J186 On 21-December-26 | | | jSwap | 7.8800 | 7.7890 | 0.0375 | 0.0286 | 0.00 |
| 12/01/2007 | J194 On 28-February-08 | | | jSwap | 9.2100 | 9.1640 | 0.0242 | 0.0235 | 0.00 |
| 12/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5200 | 8.4190 | 0.0580 | 0.0525 | 0.00 |
| 12/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3700 | 8.2690 | 0.0625 | 0.0558 | 0.00 |
| 12/01/2007 | J204 On 21-December-18 | | | jSwap | 8.2900 | 8.2000 | 0.0592 | 0.0525 | 0.00 |
| 12/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2200 | 8.1380 | 0.0185 | 0.0115 | 0.00 |
| 12/01/2007 | JBAR On 21-December-05 | | | jBar | 9.2800 | 9.2680 | 0.0000 | 0.0000 | 0.00 |
| 12/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3300 | 9.3150 | 0.0227 | 0.0227 | 0.00 |
| 12/01/2007 | JFRA On 07-February-08 | | | jFra | 9.1700 | 9.0770 | 0.0224 | 0.0221 | 0.00 |
| 12/01/2007 | JFRA On 03-May-07 | | | jFra | 9.4900 | 9.4070 | 0.0231 | 0.0229 | 0.00 |
| 12/01/2007 | JFRA On 02-August-07 | | | jFra | 9.4700 | 9.3930 | 0.0231 | 0.0229 | 0.00 |
| 12/01/2007 | JFRA On 01-November-07 | | | jFra | 9.3200 | 9.2240 | 0.0244 | 0.0242 | 0.00 |
| 12/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4466 | 4422 | 4466 | 4422 | 0.00 |
| 12/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22704 | 22607 | 22704 | 22607 | 0.00 |
| 12/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18627 | 18766 | 18627 | 18766 | 0.00 |
| 12/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4845 | 4654 | 4845 | 4654 | 0.00 |
| 12/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 6 | 8 | 6 | 8 | 0.00 |
| 12/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4848 | 4665 | 4848 | 4665 | 0.00 |
| 12/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 45 | 53 | 45 | 53 | 0.00 |
| 12/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4906 | 4675 | 4906 | 4675 | 0.00 |
| 12/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 134 | 158 | 134 | 158 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | JN02 On 01-February-07 | | | jNote | 9.1700 | 9.0860 | 0.1666 | 0.1652 | 0.00 |
| 12/01/2007 | JN02 On 03-May-07 | | | jNote | 9.0700 | 8.9750 | 0.1648 | 0.1634 | 0.00 |
| 12/01/2007 | JN02 On 02-August-07 | | | jNote | 8.9200 | 8.8360 | 0.1625 | 0.1611 | 0.00 |
| 12/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 6357 | 5602 | 6357 | 5602 | 0.00 |
| 12/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 3287 | 4040 | 3287 | 4040 | 0.00 |
| 12/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 9417 | 8753 | 9417 | 8753 | 0.00 |
| 12/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 12783 | 13760 | 12783 | 13760 | 0.00 |
| 12/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 12094 | 11460 | 12094 | 11460 | 0.00 |
| 12/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 18050 | 19008 | 18050 | 19008 | 0.00 |
| 12/01/2007 | JN05 On 01-February-07 | | | jNote | 8.6200 | 8.5420 | 0.3456 | 0.3430 | 0.00 |
| 12/01/2007 | JN05 On 03-May-07 | | | jNote | 8.5600 | 8.4690 | 0.3435 | 0.3407 | 0.00 |
| 12/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4800 | 8.3870 | 0.3412 | 0.3383 | 0.00 |
| 12/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 72 | 40 | 72 | 40 | 0.00 |
| 12/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 25201 | 28467 | 25201 | 28467 | 0.00 |
| 12/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 2343 | 1866 | 2343 | 1866 | 0.00 |
| 12/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 30209 | 33288 | 30209 | 33288 | 0.00 |
| 12/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 4345 | 3688 | 4345 | 3688 | 0.00 |
| 12/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 35500 | 38496 | 35500 | 38496 | 0.00 |
| 12/01/2007 | JN10 On 01-February-07 | | | jNote | 8.3000 | 8.1960 | 0.5554 | 0.5507 | 0.00 |
| 12/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2500 | 8.1410 | 0.5532 | 0.5486 | 0.00 |
| 12/01/2007 | JN10 On 02-August-07 | | | jNote | 8.1900 | 8.0810 | 0.5508 | 0.5463 | 0.00 |
| 12/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 46770 | 54022 | 46770 | 54022 | 0.00 |
| 12/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 414 | 222 | 414 | 222 | 0.00 |
| 12/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 50998 | 58105 | 50998 | 58105 | 0.00 |
| 12/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1294 | 859 | 1294 | 859 | 0.00 |
| 12/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 56144 | 62986 | 56144 | 62986 | 0.00 |
| 12/01/2007 | JROD On 31-January-07 | | | jRod | 8.4600 | 8.4610 | 0.0018 | 0.0014 | 0.00 |
| 12/01/2007 | JROD On 28-February-07 | | | jRod | 8.8100 | 8.8120 | 0.0026 | 0.0022 | 0.00 |
| 12/01/2007 | JROD On 30-March-07 | | | jRod | 9.1400 | 9.1440 | 0.0034 | 0.0030 | 0.00 |
| 12/01/2007 | JROD On 30-April-07 | | | jRod | 8.9300 | 8.9290 | 0.0052 | 0.0048 | 0.00 |
| 12/01/2007 | JROD On 31-May-07 | | | jRod | 9.1700 | 9.1670 | 0.0063 | 0.0059 | 0.00 |
| 12/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.3700 | 246.9740 | 246.3710 | 246.9740 | 15.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 30422 | 35753 | 30422 | 35753 | 0.00 |
| 12/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 2512 | 1813 | 2512 | 1813 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.1300 | 8.1600 | 120.5116 | 120.3955 | 63.00 |
| 12/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1600 | 8.0800 | 116.2274 | 116.4601 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.0000 | 7.9230 | 118.9921 | 119.2182 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 6779 | 6155 | 6779 | 6155 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 2641 | 3177 | 2641 | 3177 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 16718 | 18334 | 16718 | 18334 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6088 | 5376 | 6088 | 5376 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 22837 | 24383 | 22837 | 24383 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8510 | 7796 | 8510 | 7796 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2533 | 2242 | 2533 | 2242 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6690 | 7560 | 6690 | 7560 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 23233 | 25104 | 23233 | 25104 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3461 | 3004 | 3461 | 3004 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 11752 | 10882 | 11752 | 10882 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1032 | 1322 | 1032 | 1322 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 20683 | 19601 | 20683 | 19601 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 180 | 259 | 180 | 259 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 14596 | 13633 | 14596 | 13633 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 603 | 801 | 603 | 801 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 13151 | 12232 | 13151 | 12232 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 794 | 1035 | 794 | 1035 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 20950 | 22743 | 20950 | 22743 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 4215 | 3680 | 4215 | 3680 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 26672 | 28338 | 26672 | 28338 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6667 | 6074 | 6667 | 6074 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 28606 | 27465 | 28606 | 27465 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 33 | 53 | 33 | 53 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 22079 | 23912 | 22079 | 23912 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3823 | 3328 | 3823 | 3328 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 27675 | 29371 | 27675 | 29371 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6257 | 5692 | 6257 | 5692 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 28696 | 30419 | 28696 | 30419 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5867 | 5329 | 5867 | 5329 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 596 | 517 | 596 | 517 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 13125 | 14206 | 13125 | 14206 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 91 | 79 | 91 | 79 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 21069 | 22218 | 21069 | 22218 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 8 | 7 | 8 | 7 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 29513 | 30673 | 29513 | 30673 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 38112 | 39272 | 38112 | 39272 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 55564 | 56725 | 55564 | 56725 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 46797 | 47958 | 46797 | 47958 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 36576 | 35419 | 36576 | 35419 | 0.00 |
| 12/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 5 | 9 | 5 | 9 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 28085 | 30090 | 28085 | 30090 | 0.00 |
| 12/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2270 | 1947 | 2270 | 1947 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 32939 | 34765 | 32939 | 34765 | 0.00 |
| 12/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4488 | 4053 | 4488 | 4053 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8600 | 7.7800 | 140.1733 | 140.7403 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.8200 | 7.7300 | 136.3483 | 136.9844 | 504.00 |
| 12/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.7200 | 7.6380 | 139.6283 | 140.2449 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6042 | 8649 | 6042 | 8649 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 13989 | 10926 | 13989 | 10926 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 55996 | 61259 | 55996 | 61259 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6799 | 5701 | 6799 | 5701 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 67043 | 71842 | 67043 | 71842 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 12379 | 11012 | 12379 | 11012 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1541 | 2598 | 1541 | 2598 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 28664 | 24051 | 28664 | 24051 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 11406 | 15057 | 11406 | 15057 | 250.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 8019 | 6000 | 8019 | 6000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 16091 | 20342 | 16091 | 20342 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 5219 | 3799 | 5219 | 3799 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 85673 | 91643 | 85673 | 91643 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2029 | 1637 | 2029 | 1637 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 30773 | 35992 | 30773 | 35992 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1428 | 977 | 1428 | 977 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 40836 | 46314 | 40836 | 46314 | 150.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 572 | 380 | 572 | 380 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 47770 | 53338 | 47770 | 53338 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 294 | 193 | 294 | 193 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 51269 | 56867 | 51269 | 56867 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 208 | 135 | 208 | 135 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 58294 | 63929 | 58294 | 63929 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 101 | 65 | 101 | 65 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 67446 | 73055 | 67446 | 73055 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 4320 | 3568 | 4320 | 3568 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 77432 | 82522 | 77432 | 82522 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 9179 | 8103 | 9179 | 8103 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 120060 | 125730 | 120060 | 125730 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 54779 | 60398 | 54779 | 60398 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 145 | 94 | 145 | 94 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 65319 | 70973 | 65319 | 70973 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 47 | 30 | 47 | 30 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 70410 | 76091 | 70410 | 76091 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3833 | 3153 | 3833 | 3153 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 80113 | 85268 | 80113 | 85268 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 8493 | 7483 | 8493 | 7483 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 73408 | 79156 | 73408 | 79156 | 0.00 |
| 12/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3393 | 2780 | 3393 | 2780 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 76511 | 82325 | 76511 | 82325 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1536 | 1184 | 1536 | 1184 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 82749 | 88417 | 82749 | 88417 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 7 | 4 | 7 | 4 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 243 | 504 | 243 | 504 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 46906 | 41497 | 46906 | 41497 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 22 | 60 | 22 | 60 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 66596 | 60962 | 66596 | 60962 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 99894 | 105564 | 99894 | 105564 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 116729 | 122400 | 116729 | 122400 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 133259 | 138930 | 133259 | 138930 | 0.00 |
| 12/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 93934 | 99379 | 93934 | 99379 | 0.00 |
| 12/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 5656 | 4934 | 5656 | 4934 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.4700 | 7.3760 | 132.5174 | 133.6494 | 2.00 |
| 12/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4200 | 7.3220 | 135.5721 | 136.7804 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.3800 | 7.2760 | 133.2848 | 134.5425 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 16608 | 23894 | 16608 | 23894 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12196 | 8162 | 12196 | 8162 | 0.00 |
| 12/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 106314 | 116968 | 106314 | 116968 | 0.00 |
| 12/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 7106 | 5677 | 7106 | 5677 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 117959 | 128396 | 117959 | 128396 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 14157 | 12017 | 14157 | 12017 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 4666 | 8142 | 4666 | 8142 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 32265 | 24420 | 32265 | 24420 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 38503 | 48526 | 38503 | 48526 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3219 | 1922 | 3219 | 1922 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 65646 | 76700 | 65646 | 76700 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 581 | 315 | 581 | 315 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 88251 | 99515 | 88251 | 99515 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 116 | 59 | 116 | 59 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 99475 | 110771 | 99475 | 110771 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 50 | 25 | 50 | 25 | 0.00 |
| 12/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 125606 | 136766 | 125606 | 136766 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 4272 | 3348 | 4272 | 3348 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 121542 | 132858 | 121542 | 132858 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 9 | 4 | 9 | 4 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 135747 | 146721 | 135747 | 146721 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 9958 | 8355 | 9958 | 8355 | 0.00 |
| 12/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 135430 | 146783 | 135430 | 146783 | 0.00 |
| 12/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 3264 | 2533 | 3264 | 2533 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 140281 | 151372 | 140281 | 151372 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9090 | 7604 | 9090 | 7604 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 144841 | 156044 | 144841 | 156044 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 8286 | 6912 | 8286 | 6912 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 148304 | 159624 | 148304 | 159624 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 155231 | 166873 | 155231 | 166873 | 0.00 |
| 12/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1848 | 1407 | 1848 | 1407 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 163293 | 174878 | 163293 | 174878 | 0.00 |
| 12/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5648 | 4656 | 5648 | 4656 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 93875 | 105159 | 93875 | 105159 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 75 | 38 | 75 | 38 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 746 | 1684 | 746 | 1684 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 61545 | 51162 | 61545 | 51162 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 61 | 190 | 61 | 190 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 95299 | 84108 | 95299 | 84108 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 2 | 11 | 2 | 11 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 130975 | 119663 | 130975 | 119663 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 174152 | 185472 | 174152 | 185472 | 0.00 |
| 12/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 130508 | 141768 | 130508 | 141768 | 0.00 |
| 12/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3739 | 2916 | 3739 | 2916 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.8300 | 8.8280 | 105.5442 | 105.5432 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.6500 | 8.6030 | 102.8911 | 102.9245 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.4400 | 8.3390 | 105.1776 | 105.2350 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1222 | 1256 | 1222 | 1256 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1993 | 2037 | 1993 | 2037 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4039 | 4237 | 4039 | 4237 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3230 | 3094 | 3230 | 3094 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 5870 | 6206 | 5870 | 6206 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4200 | 3962 | 4200 | 3962 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 1013 | 1046 | 1013 | 1046 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 2286 | 2329 | 2286 | 2329 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 829 | 861 | 829 | 861 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2605 | 2646 | 2605 | 2646 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 417 | 441 | 417 | 441 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3701 | 3735 | 3701 | 3735 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5156 | 5381 | 5156 | 5381 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2408 | 2299 | 2408 | 2299 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6488 | 6843 | 6488 | 6843 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3730 | 3511 | 3730 | 3511 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 4920 | 5140 | 4920 | 5140 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2559 | 2445 | 2559 | 2445 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5398 | 5629 | 5398 | 5629 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2263 | 2159 | 2263 | 2159 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 6810 | 7175 | 6810 | 7175 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3509 | 3299 | 3509 | 3299 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6648 | 7008 | 6648 | 7008 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3618 | 3404 | 3618 | 3404 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6427 | 6676 | 6427 | 6676 | 0.00 |
| 12/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1745 | 1660 | 1745 | 1660 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 94 | 105 | 94 | 105 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5900 | 5920 | 5900 | 5920 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 12 | 15 | 12 | 15 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8348 | 8361 | 8348 | 8361 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10877 | 10887 | 10877 | 10887 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13426 | 13436 | 13426 | 13436 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15985 | 15995 | 15985 | 15995 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 18554 | 18564 | 18554 | 18564 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 21132 | 21142 | 21132 | 21142 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 28925 | 28935 | 28925 | 28935 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 26318 | 26328 | 26318 | 26328 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23720 | 23730 | 23720 | 23730 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7482 | 7865 | 7482 | 7865 | 0.00 |
| 12/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 3095 | 2904 | 3095 | 2904 | 0.00 |
| 12/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6300 | 8.6350 | 106.9234 | 106.9083 | 0.00 |
| 12/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.5100 | 8.5010 | 104.3036 | 104.3204 | 0.00 |
| 12/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.4100 | 8.3830 | 106.6203 | 106.6627 | 0.00 |
| 12/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 3012 | 2939 | 3012 | 2939 | 0.00 |
| 12/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 699 | 776 | 699 | 776 | 0.00 |
| 12/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 3580 | 3680 | 3580 | 3680 | 0.00 |
| 12/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3765 | 3697 | 3765 | 3697 | 0.00 |
| 12/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5729 | 5974 | 5729 | 5974 | 0.00 |
| 12/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4443 | 4264 | 4443 | 4264 | 0.00 |
| 12/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 679 | 671 | 679 | 671 | 0.00 |
| 12/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3075 | 3217 | 3075 | 3217 | 0.00 |
| 12/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1894 | 1962 | 1894 | 1962 | 0.00 |
| 12/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6283 | 6184 | 6283 | 6184 | 0.00 |
| 12/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 3970 | 4167 | 3970 | 4167 | 0.00 |
| 12/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6343 | 6116 | 6343 | 6116 | 0.00 |
| 12/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 61 | 63 | 61 | 63 | 0.00 |
| 12/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 7194 | 7347 | 7194 | 7347 | 0.00 |
| 12/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 6005 | 6133 | 6005 | 6133 | 0.00 |
| 12/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2007 | 1967 | 2007 | 1967 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 7892 | 8183 | 7892 | 8183 | 0.00 |
| 12/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2966 | 2833 | 2966 | 2833 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8500 | 7.7830 | 106.3185 | 106.7263 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7900 | 7.7080 | 108.7655 | 109.2241 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.7300 | 7.6450 | 106.7590 | 107.2482 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4739 | 6623 | 4739 | 6623 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10803 | 8609 | 10803 | 8609 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 46175 | 49991 | 46175 | 49991 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5342 | 4572 | 5342 | 4572 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 52551 | 56370 | 52551 | 56370 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9513 | 8440 | 9513 | 8440 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1176 | 1925 | 1176 | 1925 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 22440 | 19111 | 22440 | 19111 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 12764 | 15852 | 12764 | 15852 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3899 | 2910 | 3899 | 2910 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 24547 | 28324 | 24547 | 28324 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1022 | 722 | 1022 | 722 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 38117 | 42133 | 38117 | 42133 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 193 | 131 | 193 | 131 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 46502 | 50559 | 46502 | 50559 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 62 | 42 | 62 | 42 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 55325 | 59381 | 55325 | 59381 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3416 | 2885 | 3416 | 2885 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 60848 | 64901 | 60848 | 64901 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6996 | 6158 | 6996 | 6158 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 40907 | 44941 | 40907 | 44941 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 134 | 91 | 134 | 91 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 43703 | 47751 | 43703 | 47751 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 92 | 62 | 92 | 62 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 52094 | 56162 | 52094 | 56162 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 28 | 19 | 28 | 19 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 57690 | 61797 | 57690 | 61797 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3036 | 2556 | 3036 | 2556 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 62990 | 67096 | 62990 | 67096 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6458 | 5673 | 6458 | 5673 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 60081 | 64235 | 60081 | 64235 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2692 | 2259 | 2692 | 2259 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 65158 | 69314 | 65158 | 69314 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5955 | 5220 | 5955 | 5220 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 65960 | 70036 | 65960 | 70036 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 4 | 2 | 4 | 2 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 69859 | 74166 | 69859 | 74166 | 0.00 |
| 12/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1623 | 1345 | 1623 | 1345 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 178 | 355 | 178 | 355 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36921 | 33021 | 36921 | 33021 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 15 | 39 | 15 | 39 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 52521 | 48468 | 52521 | 48468 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 68559 | 64484 | 68559 | 64484 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 79601 | 83678 | 79601 | 83678 | 0.00 |
| 12/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 74046 | 78382 | 74046 | 78382 | 0.00 |
| 12/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4248 | 3693 | 4248 | 3693 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7500 | 7.6700 | 106.8541 | 107.4264 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6900 | 7.6050 | 105.1354 | 105.7599 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6400 | 7.5490 | 107.4723 | 108.1325 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 7112 | 10542 | 7112 | 10542 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6966 | 4673 | 6966 | 4673 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 57817 | 63675 | 57817 | 63675 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1402 | 1016 | 1402 | 1016 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 63014 | 68833 | 63014 | 68833 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3923 | 3141 | 3923 | 3141 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1398 | 2656 | 1398 | 2656 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 19739 | 15274 | 19739 | 15274 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 19557 | 24697 | 19557 | 24697 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1347 | 765 | 1347 | 765 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 35982 | 41641 | 35982 | 41641 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 123 | 59 | 123 | 59 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 53112 | 58832 | 53112 | 58832 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 5 | 2 | 5 | 2 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 59897 | 65619 | 59897 | 65619 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 56511 | 62233 | 56511 | 62233 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 70352 | 76411 | 70352 | 76411 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 617 | 431 | 617 | 431 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 69962 | 75685 | 69962 | 75685 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 74557 | 80654 | 74557 | 80654 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2343 | 1839 | 2343 | 1839 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 73524 | 79616 | 73524 | 79616 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 495 | 343 | 495 | 343 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 77504 | 83657 | 77504 | 83657 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2045 | 1597 | 2045 | 1597 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 76702 | 82823 | 76702 | 82823 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 395 | 271 | 395 | 271 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 80470 | 86674 | 80470 | 86674 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1781 | 1384 | 1781 | 1384 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 63267 | 68990 | 63267 | 68990 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 86435 | 92158 | 86435 | 92158 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 124 | 329 | 124 | 329 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 37387 | 31869 | 37387 | 31869 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 96755 | 91032 | 96755 | 91032 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 76458 | 70735 | 76458 | 70735 | 0.00 |
| 12/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 4 | 17 | 4 | 17 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 56635 | 50926 | 56635 | 50926 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 89425 | 95618 | 89425 | 95618 | 0.00 |
| 12/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 151 | 100 | 151 | 100 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 92465 | 98828 | 92465 | 98828 | 0.00 |
| 12/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 995 | 758 | 995 | 758 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6800 | 7.6150 | 103.4508 | 103.9925 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6300 | 7.5540 | 105.8372 | 106.4292 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5800 | 7.5030 | 104.1456 | 104.7708 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4084 | 6026 | 4084 | 6026 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18614 | 15140 | 18614 | 15140 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 69533 | 74723 | 69533 | 74723 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4872 | 4142 | 4872 | 4142 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 77058 | 82198 | 77058 | 82198 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9720 | 8608 | 9720 | 8608 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 12361 | 16002 | 12361 | 16002 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7215 | 5439 | 7215 | 5439 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 26374 | 31192 | 26374 | 31192 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2046 | 1447 | 2046 | 1447 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 43447 | 48728 | 43447 | 48728 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 418 | 282 | 418 | 282 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 61325 | 66721 | 61325 | 66721 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 63 | 41 | 63 | 41 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 68456 | 73864 | 68456 | 73864 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 28 | 18 | 28 | 18 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 64897 | 70299 | 64897 | 70299 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 42 | 27 | 42 | 27 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 79050 | 84465 | 79050 | 84465 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 8 | 5 | 8 | 5 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 81767 | 87203 | 81767 | 87203 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3016 | 2531 | 3016 | 2531 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 88256 | 93658 | 88256 | 93658 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7001 | 6151 | 7001 | 6151 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 84890 | 90376 | 84890 | 90376 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2659 | 2225 | 2659 | 2225 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 91122 | 96581 | 91122 | 96581 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6429 | 5637 | 6429 | 5637 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 88032 | 93563 | 88032 | 93563 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2339 | 1951 | 2339 | 1951 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 94010 | 99525 | 94010 | 99525 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5896 | 5160 | 5896 | 5160 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 72003 | 77413 | 72003 | 77413 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 18 | 12 | 18 | 12 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 96383 | 101799 | 96383 | 101799 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 858 | 1509 | 858 | 1509 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 35573 | 30807 | 35573 | 30807 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 106 | 232 | 106 | 232 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 55530 | 50239 | 55530 | 50239 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 98474 | 93058 | 98474 | 93058 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 7 | 21 | 7 | 21 | 0.00 |
| 12/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 76679 | 71276 | 76679 | 71276 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 100738 | 106416 | 100738 | 106416 | 0.00 |
| 12/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1367 | 1125 | 1367 | 1125 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 105750 | 111458 | 105750 | 111458 | 0.00 |
| 12/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4119 | 3576 | 4119 | 3576 | 0.00 |
| 12/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8800 | 7.8030 | 98.4672 | 98.8480 | 0.00 |
| 12/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.8100 | 7.7260 | 100.7380 | 101.1612 | 0.00 |
| 12/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7500 | 7.6600 | 99.2025 | 99.6598 | 0.00 |
| 12/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2693 | 4220 | 2693 | 4220 | 0.00 |
| 12/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9278 | 6996 | 9278 | 6996 | 0.00 |
| 12/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 11059 | 13210 | 11059 | 13210 | 0.00 |
| 12/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 14065 | 11984 | 14065 | 11984 | 0.00 |
| 12/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 16417 | 18878 | 16417 | 18878 | 0.00 |
| 12/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 16516 | 14404 | 16516 | 14404 | 0.00 |
| 12/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 9139 | 12038 | 9139 | 12038 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2711 | 1802 | 2711 | 1802 | 0.00 |
| 12/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 17845 | 20658 | 17845 | 20658 | 0.00 |
| 12/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 8191 | 6772 | 8191 | 6772 | 0.00 |
| 12/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 23181 | 26170 | 23181 | 26170 | 0.00 |
| 12/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 10984 | 9400 | 10984 | 9400 | 0.00 |
| 12/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 19660 | 23287 | 19660 | 23287 | 0.00 |
| 12/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 433 | 252 | 433 | 252 | 0.00 |
| 12/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 26429 | 29799 | 26429 | 29799 | 0.00 |
| 12/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 4315 | 3454 | 4315 | 3454 | 0.00 |
| 12/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 31224 | 34681 | 31224 | 34681 | 0.00 |
| 12/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6918 | 5803 | 6918 | 5803 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.6100 | 7.5400 | 97.4706 | 98.0634 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5600 | 7.4840 | 99.7144 | 100.3517 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5200 | 7.4350 | 98.2889 | 98.9613 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4082 | 6529 | 4082 | 6529 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13234 | 9753 | 13234 | 9753 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 71769 | 77844 | 71769 | 77844 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1164 | 867 | 1164 | 867 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 76530 | 82631 | 76530 | 82631 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3252 | 2629 | 3252 | 2629 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 586 | 1228 | 586 | 1228 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 30217 | 24931 | 30217 | 24931 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 14288 | 18941 | 14288 | 18941 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3519 | 2244 | 3519 | 2244 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 30629 | 36340 | 30629 | 36340 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 479 | 263 | 479 | 263 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 49036 | 54948 | 49036 | 54948 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 30 | 14 | 30 | 14 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 63726 | 69653 | 63726 | 69653 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 70964 | 76892 | 70964 | 76892 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 67355 | 73282 | 67355 | 73282 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 78125 | 84053 | 78125 | 84053 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 85308 | 91538 | 85308 | 91538 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 518 | 374 | 518 | 374 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 89224 | 95555 | 89224 | 95555 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1904 | 1512 | 1904 | 1512 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 85209 | 91137 | 85209 | 91137 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 88707 | 94962 | 88707 | 94962 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 417 | 300 | 417 | 300 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 92438 | 98815 | 92438 | 98815 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1655 | 1308 | 1655 | 1308 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 92105 | 98382 | 92105 | 98382 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 335 | 238 | 335 | 238 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 95664 | 102082 | 95664 | 102082 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1434 | 1128 | 1434 | 1128 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 74554 | 80482 | 74554 | 80482 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 36 | 108 | 36 | 108 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 50721 | 44865 | 50721 | 44865 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 1 | 4 | 1 | 4 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 72333 | 66409 | 72333 | 66409 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 102586 | 108514 | 102586 | 108514 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 94592 | 88664 | 94592 | 88664 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 105640 | 111972 | 105640 | 111972 | 0.00 |
| 12/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 132 | 91 | 132 | 91 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 108622 | 115167 | 108622 | 115167 | 0.00 |
| 12/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 787 | 608 | 787 | 608 | 0.00 |
| 12/01/2007 | TRT1 On 01-February-07 | | | Index Future | 246.9900 | 247.8640 | 246.9860 | 247.8640 | 500.00 |
| 12/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 35540 | 43614 | 35540 | 43614 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 1680 | 974 | 1680 | 974 | 0.00 |
| 15/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.1700 | 107.1920 | 107.1670 | 107.1920 | 10.00 |
| 15/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 12602 | 13051 | 12602 | 13051 | 0.00 |
| 15/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 932 | 1131 | 932 | 1131 | 0.00 |
| 15/01/2007 | GOVI On 01-February-07 | | | jGovi | 248.3200 | 249.9620 | 248.3150 | 249.9620 | 66.00 |
| 15/01/2007 | GOVI On 03-May-07 | | | jGovi | 255.3100 | 255.4620 | 255.3110 | 255.4620 | 141.00 |
| 15/01/2007 | GOVI On 02-August-07 | | | jGovi | 260.9100 | 261.0580 | 260.9050 | 261.0580 | 175.00 |
| 15/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 183150 | 199620 | 183150 | 199620 | 0.00 |
| 15/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 203111 | 204621 | 203111 | 204621 | 0.00 |
| 15/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 1 | 1 | 1 | 1 | 0.00 |
| 15/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 204099 | 205629 | 204099 | 205629 | 0.00 |
| 15/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 49 | 49 | 49 | 49 | 0.00 |
| 15/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.1100 | 269.3660 | 269.1140 | 269.3660 | 0.00 |
| 15/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 42134 | 44816 | 42134 | 44816 | 0.00 |
| 15/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 994 | 1156 | 994 | 1156 | 0.00 |
| 15/01/2007 | J153 On 31-August-10 | | | jSwap | 8.8700 | 8.8500 | 0.0466 | 0.0459 | 0.00 |
| 15/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4900 | 8.4800 | 0.0481 | 0.0488 | 0.00 |
| 15/01/2007 | J186 On 21-December-26 | | | jSwap | 7.9100 | 7.8810 | 0.0406 | 0.0375 | 0.00 |
| 15/01/2007 | J194 On 28-February-08 | | | jSwap | 9.2100 | 9.2140 | 0.0242 | 0.0242 | 0.00 |
| 15/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5300 | 8.5180 | 0.0588 | 0.0580 | 0.00 |
| 15/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3900 | 8.3650 | 0.0642 | 0.0625 | 0.00 |
| 15/01/2007 | J204 On 21-December-18 | | | jSwap | 8.3200 | 8.2930 | 0.0609 | 0.0592 | 0.00 |
| 15/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2500 | 8.2230 | 0.0191 | 0.0185 | 0.00 |
| 15/01/2007 | JBAR On 21-December-05 | | | jBar | 9.3000 | 9.2750 | 0.0000 | 0.0000 | 0.00 |
| 15/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3500 | 9.3330 | 0.0228 | 0.0227 | 0.00 |
| 15/01/2007 | JFRA On 07-February-08 | | | jFra | 9.1500 | 9.1720 | 0.0223 | 0.0224 | 0.00 |
| 15/01/2007 | JFRA On 03-May-07 | | | jFra | 9.4900 | 9.4870 | 0.0231 | 0.0231 | 0.00 |
| 15/01/2007 | JFRA On 02-August-07 | | | jFra | 9.4800 | 9.4720 | 0.0231 | 0.0231 | 0.00 |
| 15/01/2007 | JFRA On 01-November-07 | | | jFra | 9.3200 | 9.3220 | 0.0244 | 0.0244 | 0.00 |
| 15/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4515 | 4466 | 4515 | 4466 | 0.00 |
| 15/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22601 | 22704 | 22601 | 22704 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18569 | 18627 | 18569 | 18627 | 0.00 |
| 15/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4847 | 4845 | 4847 | 4845 | 0.00 |
| 15/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 5 | 6 | 5 | 6 | 0.00 |
| 15/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4857 | 4848 | 4857 | 4848 | 0.00 |
| 15/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 42 | 45 | 42 | 45 | 0.00 |
| 15/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4887 | 4906 | 4887 | 4906 | 0.00 |
| 15/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 133 | 134 | 133 | 134 | 0.00 |
| 15/01/2007 | JN02 On 01-February-07 | | | jNote | 9.1700 | 9.1690 | 0.1666 | 0.1666 | 0.00 |
| 15/01/2007 | JN02 On 03-May-07 | | | jNote | 9.0700 | 9.0650 | 0.1649 | 0.1648 | 0.00 |
| 15/01/2007 | JN02 On 02-August-07 | | | jNote | 8.9300 | 8.9230 | 0.1626 | 0.1625 | 0.00 |
| 15/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 6006 | 6357 | 6006 | 6357 | 0.00 |
| 15/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 2937 | 3287 | 2937 | 3287 | 0.00 |
| 15/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 9292 | 9417 | 9292 | 9417 | 0.00 |
| 15/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 12604 | 12783 | 12604 | 12783 | 0.00 |
| 15/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 12054 | 12094 | 12054 | 12094 | 0.00 |
| 15/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 17847 | 18050 | 17847 | 18050 | 0.00 |
| 15/01/2007 | JN05 On 01-February-07 | | | jNote | 8.6400 | 8.6230 | 0.3462 | 0.3456 | 0.00 |
| 15/01/2007 | JN05 On 03-May-07 | | | jNote | 8.5800 | 8.5560 | 0.3442 | 0.3435 | 0.00 |
| 15/01/2007 | JN05 On 02-August-07 | | | jNote | 8.5000 | 8.4760 | 0.3418 | 0.3412 | 0.00 |
| 15/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 49 | 72 | 49 | 72 | 0.00 |
| 15/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 24367 | 25201 | 24367 | 25201 | 0.00 |
| 15/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 2379 | 2343 | 2379 | 2343 | 0.00 |
| 15/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 29432 | 30209 | 29432 | 30209 | 0.00 |
| 15/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 4429 | 4345 | 4429 | 4345 | 0.00 |
| 15/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 34767 | 35500 | 34767 | 35500 | 0.00 |
| 15/01/2007 | JN10 On 01-February-07 | | | jNote | 8.3200 | 8.3010 | 0.5564 | 0.5554 | 0.00 |
| 15/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2700 | 8.2460 | 0.5544 | 0.5532 | 0.00 |
| 15/01/2007 | JN10 On 02-August-07 | | | jNote | 8.2100 | 8.1850 | 0.5520 | 0.5508 | 0.00 |
| 15/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 45263 | 46770 | 45263 | 46770 | 0.00 |
| 15/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 443 | 414 | 443 | 414 | 0.00 |
| 15/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 49378 | 50998 | 49378 | 50998 | 0.00 |
| 15/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1383 | 1294 | 1383 | 1294 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 54505 | 56144 | 54505 | 56144 | 0.00 |
| 15/01/2007 | JROD On 31-January-07 | | | jRod | 8.4500 | 8.4570 | 0.0014 | 0.0018 | 0.00 |
| 15/01/2007 | JROD On 28-February-07 | | | jRod | 8.7900 | 8.8060 | 0.0021 | 0.0026 | 0.00 |
| 15/01/2007 | JROD On 30-March-07 | | | jRod | 9.1300 | 9.1390 | 0.0030 | 0.0034 | 0.00 |
| 15/01/2007 | JROD On 30-April-07 | | | jRod | 8.9200 | 8.9280 | 0.0047 | 0.0052 | 0.00 |
| 15/01/2007 | JROD On 31-May-07 | | | jRod | 9.1600 | 9.1680 | 0.0059 | 0.0063 | 0.00 |
| 15/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.2900 | 246.3710 | 246.2880 | 246.3710 | 15.00 |
| 15/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 29181 | 30422 | 29181 | 30422 | 0.00 |
| 15/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 2101 | 2512 | 2101 | 2512 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.2400 | 8.1250 | 120.1473 | 120.5116 | 63.00 |
| 15/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1800 | 8.1550 | 116.1654 | 116.2274 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.0200 | 8.0010 | 118.9487 | 118.9921 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 1219 | 2533 | 1219 | 2533 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 9019 | 6690 | 9019 | 6690 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 16178 | 16718 | 16178 | 16718 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6167 | 6088 | 6167 | 6088 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 22452 | 22837 | 22452 | 22837 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8559 | 8510 | 8559 | 8510 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 4307 | 6779 | 4307 | 6779 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3811 | 2641 | 3811 | 2641 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 22644 | 23233 | 22644 | 23233 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3492 | 3461 | 3492 | 3461 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 8607 | 11752 | 8607 | 11752 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1530 | 1032 | 1530 | 1032 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 17122 | 20683 | 17122 | 20683 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 262 | 180 | 262 | 180 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 11246 | 14596 | 11246 | 14596 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 896 | 603 | 896 | 603 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 9894 | 13151 | 9894 | 13151 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1179 | 794 | 1179 | 794 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 20375 | 20950 | 20375 | 20950 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 4259 | 4215 | 4259 | 4215 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 26269 | 26672 | 26269 | 26672 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6699 | 6667 | 6699 | 6667 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 24974 | 28606 | 24974 | 28606 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 44 | 33 | 44 | 33 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 21496 | 22079 | 21496 | 22079 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3861 | 3823 | 3861 | 3823 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 27269 | 27675 | 27269 | 27675 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6285 | 6257 | 6285 | 6257 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 28286 | 28696 | 28286 | 28696 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5891 | 5867 | 5891 | 5867 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 188 | 596 | 188 | 596 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 16359 | 13125 | 16359 | 13125 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 17 | 91 | 17 | 91 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 24638 | 21069 | 24638 | 21069 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1 | 8 | 1 | 8 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33149 | 29513 | 33149 | 29513 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 41754 | 38112 | 41754 | 38112 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 59207 | 55564 | 59207 | 55564 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 50440 | 46797 | 50440 | 46797 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 32934 | 36576 | 32934 | 36576 | 0.00 |
| 15/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 6 | 5 | 6 | 5 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 27476 | 28085 | 27476 | 28085 | 0.00 |
| 15/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2281 | 2270 | 2281 | 2270 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 32518 | 32939 | 32518 | 32939 | 0.00 |
| 15/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4501 | 4488 | 4501 | 4488 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8800 | 7.8550 | 140.0226 | 140.1733 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.8800 | 7.8160 | 135.8554 | 136.3483 | 504.00 |
| 15/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.7400 | 7.7230 | 139.5199 | 139.6283 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 9834 | 11406 | 9834 | 11406 | 250.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 7954 | 8019 | 7954 | 8019 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 51856 | 55996 | 51856 | 55996 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 7587 | 6799 | 7587 | 6799 | 0.00 |
| 15/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 66028 | 67043 | 66028 | 67043 | 0.00 |
| 15/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 12448 | 12379 | 12448 | 12379 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4819 | 6042 | 4819 | 6042 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 14273 | 13989 | 14273 | 13989 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1011 | 1541 | 1011 | 1541 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 29641 | 28664 | 29641 | 28664 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 14392 | 16091 | 14392 | 16091 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 5026 | 5219 | 5026 | 5219 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 81011 | 85673 | 81011 | 85673 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2295 | 2029 | 2295 | 2029 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 29062 | 30773 | 29062 | 30773 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1224 | 1428 | 1224 | 1428 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 39201 | 40836 | 39201 | 40836 | 150.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 444 | 572 | 444 | 572 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 46180 | 47770 | 46180 | 47770 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 211 | 294 | 211 | 294 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 49698 | 51269 | 49698 | 51269 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 143 | 208 | 143 | 208 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 56750 | 58294 | 56750 | 58294 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 63 | 101 | 63 | 101 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 63047 | 67446 | 63047 | 67446 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 4850 | 4320 | 4850 | 4320 | 0.00 |
| 15/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 76387 | 77432 | 76387 | 77432 | 0.00 |
| 15/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 9218 | 9179 | 9218 | 9179 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 118553 | 120060 | 118553 | 120060 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 53223 | 54779 | 53223 | 54779 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 96 | 145 | 96 | 145 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 63792 | 65319 | 63792 | 65319 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 27 | 47 | 27 | 47 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 65957 | 70410 | 65957 | 70410 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 4309 | 3833 | 4309 | 3833 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 79061 | 80113 | 79061 | 80113 | 0.00 |
| 15/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 8526 | 8493 | 8526 | 8493 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 68905 | 73408 | 68905 | 73408 | 0.00 |
| 15/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3819 | 3393 | 3819 | 3393 | 0.00 |
| 15/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 75449 | 76511 | 75449 | 76511 | 0.00 |
| 15/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1559 | 1536 | 1559 | 1536 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 81239 | 82749 | 81239 | 82749 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 3 | 7 | 3 | 7 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 119 | 243 | 119 | 243 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 48288 | 46906 | 48288 | 46906 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 7 | 22 | 7 | 22 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 68087 | 66596 | 68087 | 66596 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 98386 | 99894 | 98386 | 99894 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 115223 | 116729 | 115223 | 116729 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 131753 | 133259 | 131753 | 133259 | 0.00 |
| 15/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 92860 | 93934 | 92860 | 93934 | 0.00 |
| 15/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 5666 | 5656 | 5666 | 5656 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.4800 | 7.4650 | 132.3154 | 132.5174 | 2.00 |
| 15/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4300 | 7.4170 | 135.3828 | 135.5721 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.3900 | 7.3750 | 133.0832 | 133.2848 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 14399 | 16608 | 14399 | 16608 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12007 | 12196 | 12007 | 12196 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 104389 | 106314 | 104389 | 106314 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 7074 | 7106 | 7074 | 7106 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 116064 | 117959 | 116064 | 117959 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 14278 | 14157 | 14278 | 14157 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 3438 | 4666 | 3438 | 4666 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33057 | 32265 | 33057 | 32265 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 36106 | 38503 | 36106 | 38503 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2841 | 3219 | 2841 | 3219 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 63471 | 65646 | 63471 | 65646 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 425 | 581 | 425 | 581 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 86185 | 88251 | 86185 | 88251 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 69 | 116 | 69 | 116 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 97433 | 99475 | 97433 | 99475 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 26 | 50 | 26 | 50 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 123667 | 125606 | 123667 | 125606 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 4227 | 4272 | 4227 | 4272 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 119517 | 121542 | 119517 | 121542 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 4 | 9 | 4 | 9 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 133802 | 135747 | 133802 | 135747 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 10029 | 9958 | 10029 | 9958 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 133491 | 135430 | 133491 | 135430 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 3217 | 3264 | 3217 | 3264 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 138326 | 140281 | 138326 | 140281 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9151 | 9090 | 9151 | 9090 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 142878 | 144841 | 142878 | 144841 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 8338 | 8286 | 8338 | 8286 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 146284 | 148304 | 146284 | 148304 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 153297 | 155231 | 153297 | 155231 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1808 | 1848 | 1808 | 1848 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 161301 | 163293 | 161301 | 163293 | 0.00 |
| 15/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5672 | 5648 | 5672 | 5648 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 91823 | 93875 | 91823 | 93875 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 42 | 75 | 42 | 75 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 417 | 746 | 417 | 746 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 63235 | 61545 | 63235 | 61545 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 23 | 61 | 23 | 61 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 97280 | 95299 | 97280 | 95299 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 132993 | 130975 | 132993 | 130975 | 0.00 |
| 15/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 172133 | 174152 | 172133 | 174152 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 128568 | 130508 | 128568 | 130508 | 0.00 |
| 15/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3692 | 3739 | 3692 | 3739 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.8500 | 8.8270 | 105.5221 | 105.5442 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.6600 | 8.6460 | 102.8802 | 102.8911 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.4600 | 8.4440 | 105.1689 | 105.1776 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1012 | 1222 | 1012 | 1222 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 2004 | 1993 | 2004 | 1993 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 3932 | 4039 | 3932 | 4039 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3232 | 3230 | 3232 | 3230 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 5784 | 5870 | 5784 | 5870 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4202 | 4200 | 4202 | 4200 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 820 | 1013 | 820 | 1013 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 2314 | 2286 | 2314 | 2286 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 654 | 829 | 654 | 829 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2650 | 2605 | 2650 | 2605 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 300 | 417 | 300 | 417 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3804 | 3701 | 3804 | 3701 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5041 | 5156 | 5041 | 5156 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2402 | 2408 | 2402 | 2408 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6400 | 6488 | 6400 | 6488 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3729 | 3730 | 3729 | 3730 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 4807 | 4920 | 4807 | 4920 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2555 | 2559 | 2555 | 2559 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5282 | 5398 | 5282 | 5398 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2256 | 2263 | 2256 | 2263 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 6722 | 6810 | 6722 | 6810 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3507 | 3509 | 3507 | 3509 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6560 | 6648 | 6560 | 6648 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3617 | 3618 | 3617 | 3618 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6307 | 6427 | 6307 | 6427 | 0.00 |
| 15/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1735 | 1745 | 1735 | 1745 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 54 | 94 | 54 | 94 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6080 | 5900 | 6080 | 5900 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 5 | 12 | 5 | 12 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8561 | 8348 | 8561 | 8348 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 11097 | 10877 | 11097 | 10877 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13646 | 13426 | 13646 | 13426 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 16205 | 15985 | 16205 | 15985 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 18774 | 18554 | 18774 | 18554 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 21352 | 21132 | 21352 | 21132 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 29145 | 28925 | 29145 | 28925 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 26538 | 26318 | 26538 | 26318 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23940 | 23720 | 23940 | 23720 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7391 | 7482 | 7391 | 7482 | 0.00 |
| 15/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 3091 | 3095 | 3091 | 3095 | 0.00 |
| 15/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6800 | 8.6270 | 106.8217 | 106.9234 | 0.00 |
| 15/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.5700 | 8.5110 | 104.2081 | 104.3036 | 0.00 |
| 15/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.4800 | 8.4120 | 106.5268 | 106.6203 | 0.00 |
| 15/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2209 | 3012 | 2209 | 3012 | 0.00 |
| 15/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 912 | 699 | 912 | 699 | 0.00 |
| 15/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 3079 | 3580 | 3079 | 3580 | 0.00 |
| 15/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4219 | 3765 | 4219 | 3765 | 0.00 |
| 15/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5197 | 5729 | 5197 | 5729 | 0.00 |
| 15/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4847 | 4443 | 4847 | 4443 | 0.00 |
| 15/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 355 | 679 | 355 | 679 | 0.00 |
| 15/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3767 | 3075 | 3767 | 3075 | 0.00 |
| 15/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1564 | 1894 | 1564 | 1894 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6909 | 6283 | 6909 | 6283 | 0.00 |
| 15/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 3547 | 3970 | 3547 | 3970 | 0.00 |
| 15/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6854 | 6343 | 6854 | 6343 | 0.00 |
| 15/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 18 | 61 | 18 | 61 | 0.00 |
| 15/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 8168 | 7194 | 8168 | 7194 | 0.00 |
| 15/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 5336 | 6005 | 5336 | 6005 | 0.00 |
| 15/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2294 | 2007 | 2294 | 2007 | 0.00 |
| 15/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 7257 | 7892 | 7257 | 7892 | 0.00 |
| 15/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3267 | 2966 | 3267 | 2966 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8600 | 7.8510 | 106.2468 | 106.3185 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.8000 | 7.7860 | 108.7069 | 108.7655 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.7400 | 7.7300 | 106.7017 | 106.7590 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 3941 | 4739 | 3941 | 4739 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10721 | 10803 | 10721 | 10803 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 45519 | 46175 | 45519 | 46175 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5272 | 5342 | 5272 | 5342 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 51964 | 52551 | 51964 | 52551 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9500 | 9513 | 9500 | 9513 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 814 | 1176 | 814 | 1176 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 22796 | 22440 | 22796 | 22440 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 11748 | 12764 | 11748 | 12764 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3601 | 3899 | 3601 | 3899 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 23632 | 24547 | 23632 | 24547 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 824 | 1022 | 824 | 1022 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 37334 | 38117 | 37334 | 38117 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 127 | 193 | 127 | 193 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 45758 | 46502 | 45758 | 46502 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 35 | 62 | 35 | 62 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 54673 | 55325 | 54673 | 55325 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3349 | 3416 | 3349 | 3416 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 60251 | 60848 | 60251 | 60848 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6973 | 6996 | 6973 | 6996 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 40140 | 40907 | 40140 | 40907 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 84 | 134 | 84 | 134 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 42949 | 43703 | 42949 | 43703 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 55 | 92 | 55 | 92 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 51363 | 52094 | 51363 | 52094 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 14 | 28 | 14 | 28 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 57040 | 57690 | 57040 | 57690 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2972 | 3036 | 2972 | 3036 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 62392 | 62990 | 62392 | 62990 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6434 | 6458 | 6434 | 6458 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 59434 | 60081 | 59434 | 60081 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2630 | 2692 | 2630 | 2692 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 64559 | 65158 | 64559 | 65158 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5929 | 5955 | 5929 | 5955 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 65240 | 65960 | 65240 | 65960 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 1 | 4 | 1 | 4 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 69223 | 69859 | 69223 | 69859 | 0.00 |
| 15/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1574 | 1623 | 1574 | 1623 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 93 | 178 | 93 | 178 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 37553 | 36921 | 37553 | 36921 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 5 | 15 | 5 | 15 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 53229 | 52521 | 53229 | 52521 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 69276 | 68559 | 69276 | 68559 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 78883 | 79601 | 78883 | 79601 | 0.00 |
| 15/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 73444 | 74046 | 73444 | 74046 | 0.00 |
| 15/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4220 | 4248 | 4220 | 4248 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7600 | 7.7480 | 106.7664 | 106.8541 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.7000 | 7.6910 | 105.0631 | 105.1354 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6500 | 7.6410 | 107.4009 | 107.4723 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6128 | 7112 | 6128 | 7112 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6858 | 6966 | 6858 | 6966 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 57069 | 57817 | 57069 | 57817 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1378 | 1402 | 1378 | 1402 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 62305 | 63014 | 62305 | 63014 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3929 | 3923 | 3929 | 3923 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 974 | 1398 | 974 | 1398 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20192 | 19739 | 20192 | 19739 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 18494 | 19557 | 18494 | 19557 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1162 | 1347 | 1162 | 1347 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 35063 | 35982 | 35063 | 35982 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 81 | 123 | 81 | 123 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 52232 | 53112 | 52232 | 53112 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2 | 5 | 2 | 5 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 59019 | 59897 | 59019 | 59897 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 55633 | 56511 | 55633 | 56511 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 69611 | 70352 | 69611 | 70352 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 599 | 617 | 599 | 617 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 69085 | 69962 | 69085 | 69962 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 73839 | 74557 | 73839 | 74557 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2339 | 2343 | 2339 | 2343 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 72785 | 73524 | 72785 | 73524 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 479 | 495 | 479 | 495 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 76785 | 77504 | 76785 | 77504 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2040 | 2045 | 2040 | 2045 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 75965 | 76702 | 75965 | 76702 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 381 | 395 | 381 | 395 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 79750 | 80470 | 79750 | 80470 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1775 | 1781 | 1775 | 1781 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 62390 | 63267 | 62390 | 63267 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 85559 | 86435 | 85559 | 86435 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 60 | 124 | 60 | 124 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 38199 | 37387 | 38199 | 37387 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 97632 | 96755 | 97632 | 96755 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 77335 | 76458 | 77335 | 76458 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 4 | 1 | 4 | 0.00 |
| 15/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 57509 | 56635 | 57509 | 56635 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 88694 | 89425 | 88694 | 89425 | 0.00 |
| 15/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 143 | 151 | 143 | 151 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 91743 | 92465 | 91743 | 92465 | 0.00 |
| 15/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 988 | 995 | 988 | 995 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.7000 | 7.6840 | 103.3648 | 103.4508 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6400 | 7.6300 | 105.7597 | 105.8372 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5900 | 7.5840 | 104.0688 | 104.1456 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 11127 | 12361 | 11127 | 12361 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6841 | 7215 | 6841 | 7215 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 68670 | 69533 | 68670 | 69533 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4784 | 4872 | 4784 | 4872 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 76264 | 77058 | 76264 | 77058 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9694 | 9720 | 9694 | 9720 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 3245 | 4084 | 3245 | 4084 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18635 | 18614 | 18635 | 18614 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 25192 | 26374 | 25192 | 26374 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1725 | 2046 | 1725 | 2046 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 42461 | 43447 | 42461 | 43447 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 293 | 418 | 293 | 418 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 60437 | 61325 | 60437 | 61325 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 34 | 63 | 34 | 63 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 67582 | 68456 | 67582 | 68456 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 13 | 28 | 13 | 28 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 64016 | 64897 | 64016 | 64897 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 21 | 42 | 21 | 42 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 78186 | 79050 | 78186 | 79050 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 3 | 8 | 3 | 8 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 80917 | 81767 | 80917 | 81767 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2941 | 3016 | 2941 | 3016 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 87454 | 88256 | 87454 | 88256 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6967 | 7001 | 6967 | 7001 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 84043 | 84890 | 84043 | 84890 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2588 | 2659 | 2588 | 2659 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 90319 | 91122 | 90319 | 91122 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6395 | 6429 | 6395 | 6429 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 87189 | 88032 | 87189 | 88032 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2272 | 2339 | 2272 | 2339 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 93206 | 94010 | 93206 | 94010 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5861 | 5896 | 5861 | 5896 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 71133 | 72003 | 71133 | 72003 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 8 | 18 | 8 | 18 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 95522 | 96383 | 95522 | 96383 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 550 | 858 | 550 | 858 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36126 | 35573 | 36126 | 35573 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 49 | 106 | 49 | 106 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 56334 | 55530 | 56334 | 55530 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 99334 | 98474 | 99334 | 98474 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 2 | 7 | 2 | 7 | 0.00 |
| 15/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 77534 | 76679 | 77534 | 76679 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 99911 | 100738 | 99911 | 100738 | 0.00 |
| 15/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1316 | 1367 | 1316 | 1367 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 104947 | 105750 | 104947 | 105750 | 0.00 |
| 15/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4084 | 4119 | 4084 | 4119 | 0.00 |
| 15/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8900 | 7.8760 | 98.4047 | 98.4672 | 0.00 |
| 15/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.8200 | 7.8090 | 100.6871 | 100.7380 | 0.00 |
| 15/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7600 | 7.7520 | 99.1530 | 99.2025 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 8340 | 9139 | 8340 | 9139 | 0.00 |
| 15/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2537 | 2711 | 2537 | 2711 | 0.00 |
| 15/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 10654 | 11059 | 10654 | 11059 | 0.00 |
| 15/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 14168 | 14065 | 14168 | 14065 | 0.00 |
| 15/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 16044 | 16417 | 16044 | 16417 | 0.00 |
| 15/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 16639 | 16516 | 16639 | 16516 | 0.00 |
| 15/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2145 | 2693 | 2145 | 2693 | 0.00 |
| 15/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9354 | 9278 | 9354 | 9278 | 0.00 |
| 15/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 17366 | 17845 | 17366 | 17845 | 0.00 |
| 15/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 8220 | 8191 | 8220 | 8191 | 0.00 |
| 15/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 22755 | 23181 | 22755 | 23181 | 0.00 |
| 15/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 11054 | 10984 | 11054 | 10984 | 0.00 |
| 15/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 18941 | 19660 | 18941 | 19660 | 0.00 |
| 15/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 339 | 433 | 339 | 433 | 0.00 |
| 15/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 25909 | 26429 | 25909 | 26429 | 0.00 |
| 15/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 4304 | 4315 | 4304 | 4315 | 0.00 |
| 15/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 30760 | 31224 | 30760 | 31224 | 0.00 |
| 15/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6950 | 6918 | 6950 | 6918 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.6300 | 7.6140 | 97.3750 | 97.4706 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5700 | 7.5640 | 99.6351 | 99.7144 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5300 | 7.5200 | 98.2102 | 98.2889 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 3252 | 4082 | 3252 | 4082 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13361 | 13234 | 13361 | 13234 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 70948 | 71769 | 70948 | 71769 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1136 | 1164 | 1136 | 1164 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 75741 | 76530 | 75741 | 76530 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3250 | 3252 | 3250 | 3252 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 354 | 586 | 354 | 586 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 30942 | 30217 | 30942 | 30217 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 13088 | 14288 | 13088 | 14288 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3275 | 3519 | 3275 | 3519 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 29559 | 30629 | 29559 | 30629 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 366 | 479 | 366 | 479 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 48065 | 49036 | 48065 | 49036 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 16 | 30 | 16 | 30 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 62768 | 63726 | 62768 | 63726 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 70007 | 70964 | 70007 | 70964 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 66397 | 67355 | 66397 | 67355 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 77168 | 78125 | 77168 | 78125 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 84497 | 85308 | 84497 | 85308 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 499 | 518 | 499 | 518 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 88429 | 89224 | 88429 | 89224 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1897 | 1904 | 1897 | 1904 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 84252 | 85209 | 84252 | 85209 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 87898 | 88707 | 87898 | 88707 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 401 | 417 | 401 | 417 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 91643 | 92438 | 91643 | 92438 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1646 | 1655 | 1646 | 1655 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 91298 | 92105 | 91298 | 92105 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 320 | 335 | 320 | 335 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 94868 | 95664 | 94868 | 95664 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1425 | 1434 | 1425 | 1434 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 73598 | 74554 | 73598 | 74554 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 14 | 36 | 14 | 36 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 51656 | 50721 | 51656 | 50721 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 73289 | 72333 | 73289 | 72333 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 101629 | 102586 | 101629 | 102586 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 95549 | 94592 | 95549 | 94592 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 104840 | 105640 | 104840 | 105640 | 0.00 |
| 15/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 124 | 132 | 124 | 132 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 107827 | 108622 | 107827 | 108622 | 0.00 |
| 15/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 779 | 787 | 779 | 787 | 0.00 |
| 15/01/2007 | TRT1 On 01-February-07 | | | Index Future | 246.8400 | 246.9860 | 246.8440 | 246.9860 | 500.00 |
| 15/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 33847 | 35540 | 33847 | 35540 | 0.00 |
| 15/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 1407 | 1680 | 1407 | 1680 | 0.00 |
| 16/01/2007 | CRD1 On 01-February-07 | | | Index Future | 106.7600 | 107.1670 | 106.7610 | 107.1670 | 10.00 |
| 16/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 9247 | 12602 | 9247 | 12602 | 0.00 |
| 16/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 1637 | 932 | 1637 | 932 | 0.00 |
| 16/01/2007 | GOVI On 01-February-07 | | | jGovi | 248.9500 | 248.3150 | 248.9490 | 248.3150 | 66.00 |
| 16/01/2007 | GOVI On 03-May-07 | | | jGovi | 254.4300 | 255.3110 | 254.4250 | 255.3110 | 141.00 |
| 16/01/2007 | GOVI On 02-August-07 | | | jGovi | 260.0000 | 260.9050 | 260.0000 | 260.9050 | 175.00 |
| 16/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 189490 | 183150 | 189490 | 183150 | 0.00 |
| 16/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 194251 | 203111 | 194251 | 203111 | 0.00 |
| 16/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 1 | 1 | 1 | 1 | 0.00 |
| 16/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 195071 | 204099 | 195071 | 204099 | 0.00 |
| 16/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 71 | 49 | 71 | 49 | 0.00 |
| 16/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.0800 | 269.1140 | 269.0840 | 269.1140 | 0.00 |
| 16/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 41735 | 42134 | 41735 | 42134 | 0.00 |
| 16/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 895 | 994 | 895 | 994 | 0.00 |
| 16/01/2007 | J153 On 31-August-10 | | | jSwap | 8.8900 | 8.8680 | 0.0472 | 0.0466 | 0.00 |
| 16/01/2007 | J157 On 15-September-15 | | | jSwap | 8.5400 | 8.4910 | 0.0451 | 0.0481 | 0.00 |
| 16/01/2007 | J186 On 21-December-26 | | | jSwap | 7.9700 | 7.9130 | 0.0458 | 0.0406 | 0.00 |
| 16/01/2007 | J194 On 28-February-08 | | | jSwap | 9.2200 | 9.2140 | 0.0244 | 0.0242 | 0.00 |
| 16/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5700 | 8.5320 | 0.0612 | 0.0588 | 0.00 |
| 16/01/2007 | J203 On 15-September-17 | | | jSwap | 8.4300 | 8.3880 | 0.0674 | 0.0642 | 0.00 |
| 16/01/2007 | J204 On 21-December-18 | | | jSwap | 8.3600 | 8.3150 | 0.0642 | 0.0609 | 0.00 |
| 16/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2900 | 8.2450 | 0.0228 | 0.0191 | 0.00 |
| 16/01/2007 | JBAR On 21-December-05 | | | jBar | 9.3100 | 9.2960 | 0.0000 | 0.0000 | 0.00 |
| 16/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3900 | 9.3530 | 0.0229 | 0.0228 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | JFRA On 07-February-08 | | | jFra | 9.1300 | 9.1540 | 0.0223 | 0.0223 | 0.00 |
| 16/01/2007 | JFRA On 03-May-07 | | | jFra | 9.5000 | 9.4880 | 0.0231 | 0.0231 | 0.00 |
| 16/01/2007 | JFRA On 02-August-07 | | | jFra | 9.4800 | 9.4770 | 0.0231 | 0.0231 | 0.00 |
| 16/01/2007 | JFRA On 01-November-07 | | | jFra | 9.3300 | 9.3150 | 0.0244 | 0.0244 | 0.00 |
| 16/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4592 | 4515 | 4592 | 4515 | 0.00 |
| 16/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22551 | 22601 | 22551 | 22601 | 0.00 |
| 16/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18565 | 18569 | 18565 | 18569 | 0.00 |
| 16/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4866 | 4847 | 4866 | 4847 | 0.00 |
| 16/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 5 | 5 | 5 | 5 | 0.00 |
| 16/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4857 | 4857 | 4857 | 4857 | 0.00 |
| 16/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 42 | 42 | 42 | 42 | 0.00 |
| 16/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4924 | 4887 | 4924 | 4887 | 0.00 |
| 16/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 128 | 133 | 128 | 133 | 0.00 |
| 16/01/2007 | JN02 On 01-February-07 | | | jNote | 9.1800 | 9.1690 | 0.1668 | 0.1666 | 0.00 |
| 16/01/2007 | JN02 On 03-May-07 | | | jNote | 9.0800 | 9.0680 | 0.1651 | 0.1649 | 0.00 |
| 16/01/2007 | JN02 On 02-August-07 | | | jNote | 8.9400 | 8.9320 | 0.1629 | 0.1626 | 0.00 |
| 16/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 6017 | 6006 | 6017 | 6006 | 0.00 |
| 16/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 2731 | 2937 | 2731 | 2937 | 0.00 |
| 16/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 9324 | 9292 | 9324 | 9292 | 0.00 |
| 16/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 12453 | 12604 | 12453 | 12604 | 0.00 |
| 16/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 12112 | 12054 | 12112 | 12054 | 0.00 |
| 16/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 17686 | 17847 | 17686 | 17847 | 0.00 |
| 16/01/2007 | JN05 On 01-February-07 | | | jNote | 8.6700 | 8.6430 | 0.3472 | 0.3462 | 0.00 |
| 16/01/2007 | JN05 On 03-May-07 | | | jNote | 8.6000 | 8.5760 | 0.3452 | 0.3442 | 0.00 |
| 16/01/2007 | JN05 On 02-August-07 | | | jNote | 8.5300 | 8.4960 | 0.3429 | 0.3418 | 0.00 |
| 16/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 53 | 49 | 53 | 49 | 0.00 |
| 16/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 23279 | 24367 | 23279 | 24367 | 0.00 |
| 16/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 2533 | 2379 | 2533 | 2379 | 0.00 |
| 16/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 28451 | 29432 | 28451 | 29432 | 0.00 |
| 16/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 4673 | 4429 | 4673 | 4429 | 0.00 |
| 16/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 33709 | 34767 | 33709 | 34767 | 0.00 |
| 16/01/2007 | JN10 On 01-February-07 | | | jNote | 8.3700 | 8.3230 | 0.5587 | 0.5564 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | JN10 On 03-May-07 | | | jNote | 8.3200 | 8.2700 | 0.5566 | 0.5544 | 0.00 |
| 16/01/2007 | JN10 On 02-August-07 | | | jNote | 8.2600 | 8.2100 | 0.5544 | 0.5520 | 0.00 |
| 16/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 41986 | 45263 | 41986 | 45263 | 0.00 |
| 16/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 573 | 443 | 573 | 443 | 0.00 |
| 16/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 46215 | 49378 | 46215 | 49378 | 0.00 |
| 16/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1658 | 1383 | 1658 | 1383 | 0.00 |
| 16/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 51331 | 54505 | 51331 | 54505 | 0.00 |
| 16/01/2007 | JROD On 31-January-07 | | | jRod | 8.4500 | 8.4490 | 0.0014 | 0.0014 | 0.00 |
| 16/01/2007 | JROD On 28-February-07 | | | jRod | 8.7900 | 8.7910 | 0.0021 | 0.0021 | 0.00 |
| 16/01/2007 | JROD On 30-March-07 | | | jRod | 9.1300 | 9.1250 | 0.0030 | 0.0030 | 0.00 |
| 16/01/2007 | JROD On 30-April-07 | | | jRod | 8.9300 | 8.9230 | 0.0047 | 0.0047 | 0.00 |
| 16/01/2007 | JROD On 31-May-07 | | | jRod | 9.1600 | 9.1610 | 0.0059 | 0.0059 | 0.00 |
| 16/01/2007 | OTH1 On 01-February-07 | | | Index Future | 245.6300 | 246.2880 | 245.6280 | 246.2880 | 15.00 |
| 16/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 23559 | 29181 | 23559 | 29181 | 0.00 |
| 16/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 3079 | 2101 | 3079 | 2101 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.2800 | 8.2350 | 120.0152 | 120.1473 | 63.00 |
| 16/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.2200 | 8.1750 | 116.0416 | 116.1654 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.0600 | 8.0160 | 118.8215 | 118.9487 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 3532 | 4307 | 3532 | 4307 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 4357 | 3811 | 4357 | 3811 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 15334 | 16178 | 15334 | 16178 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6561 | 6167 | 6561 | 6167 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 21592 | 22452 | 21592 | 22452 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8972 | 8559 | 8972 | 8559 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 881 | 1219 | 881 | 1219 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 10002 | 9019 | 10002 | 9019 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 21659 | 22644 | 21659 | 22644 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3744 | 3492 | 3744 | 3492 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 7534 | 8607 | 7534 | 8607 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1777 | 1530 | 1777 | 1530 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 15843 | 17122 | 15843 | 17122 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 304 | 262 | 304 | 262 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 10073 | 11246 | 10073 | 11246 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1044 | 896 | 1044 | 896 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 8767 | 9894 | 8767 | 9894 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1372 | 1179 | 1372 | 1179 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 19433 | 20375 | 19433 | 20375 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 4555 | 4259 | 4555 | 4259 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 25340 | 26269 | 25340 | 26269 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7042 | 6699 | 7042 | 6699 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 23659 | 24974 | 23659 | 24974 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 50 | 44 | 50 | 44 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 20532 | 21496 | 20532 | 21496 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 4134 | 3861 | 4134 | 3861 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 26324 | 27269 | 26324 | 27269 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6612 | 6285 | 6612 | 6285 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 27325 | 28286 | 27325 | 28286 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 6202 | 5891 | 6202 | 5891 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 112 | 188 | 112 | 188 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 17605 | 16359 | 17605 | 16359 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 8 | 17 | 8 | 17 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 25950 | 24638 | 25950 | 24638 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 34469 | 33149 | 34469 | 33149 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 43075 | 41754 | 43075 | 41754 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 60528 | 59207 | 60528 | 59207 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 51761 | 50440 | 51761 | 50440 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 31613 | 32934 | 31613 | 32934 | 0.00 |
| 16/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 6 | 6 | 6 | 6 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 26416 | 27476 | 26416 | 27476 | 0.00 |
| 16/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2459 | 2281 | 2459 | 2281 | 0.00 |
| 16/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 31497 | 32518 | 31497 | 32518 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4752 | 4501 | 4752 | 4501 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.9600 | 7.8750 | 139.4222 | 140.0226 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.9100 | 7.8830 | 135.6575 | 135.8554 | 504.00 |
| 16/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.8200 | 7.7380 | 138.9365 | 139.5199 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 6674 | 9834 | 6674 | 9834 | 250.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 10798 | 7954 | 10798 | 7954 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 50236 | 51856 | 50236 | 51856 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 7946 | 7587 | 7946 | 7587 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 61623 | 66028 | 61623 | 66028 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 13878 | 12448 | 13878 | 12448 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2889 | 4819 | 2889 | 4819 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 18347 | 14273 | 18347 | 14273 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 472 | 1011 | 472 | 1011 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 35107 | 29641 | 35107 | 29641 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 10438 | 14392 | 10438 | 14392 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7077 | 5026 | 7077 | 5026 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 79157 | 81011 | 79157 | 81011 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2421 | 2295 | 2421 | 2295 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 23710 | 29062 | 23710 | 29062 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1876 | 1224 | 1876 | 1224 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 33460 | 39201 | 33460 | 39201 | 150.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 708 | 444 | 708 | 444 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 40308 | 46180 | 40308 | 46180 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 343 | 211 | 343 | 211 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 43785 | 49698 | 43785 | 49698 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 234 | 143 | 234 | 143 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 50787 | 56750 | 50787 | 56750 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 105 | 63 | 105 | 63 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 61312 | 63047 | 61312 | 63047 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 5094 | 4850 | 5094 | 4850 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 71687 | 76387 | 71687 | 76387 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 10353 | 9218 | 10353 | 9218 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 112549 | 118553 | 112549 | 118553 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 47281 | 53223 | 47281 | 53223 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 158 | 96 | 158 | 96 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 57806 | 63792 | 57806 | 63792 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 45 | 27 | 45 | 27 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 64198 | 65957 | 64198 | 65957 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 4529 | 4309 | 4529 | 4309 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 74294 | 79061 | 74294 | 79061 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 9593 | 8526 | 9593 | 8526 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 67124 | 68905 | 67124 | 68905 | 0.00 |
| 16/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 4017 | 3819 | 4017 | 3819 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 70036 | 75449 | 70036 | 75449 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1980 | 1559 | 1980 | 1559 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 75236 | 81239 | 75236 | 81239 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 5 | 3 | 5 | 3 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 41 | 119 | 41 | 119 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 54214 | 48288 | 54214 | 48288 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 2 | 7 | 2 | 7 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 74086 | 68087 | 74086 | 68087 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 92382 | 98386 | 92382 | 98386 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 109218 | 115223 | 109218 | 115223 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 125748 | 131753 | 125748 | 131753 | 0.00 |
| 16/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 87795 | 92860 | 87795 | 92860 | 0.00 |
| 16/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 6435 | 5666 | 6435 | 5666 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.5700 | 7.4810 | 131.2378 | 132.3154 | 2.00 |
| 16/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.5200 | 7.4320 | 134.2930 | 135.3828 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.4800 | 7.3910 | 131.9826 | 133.0832 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 8968 | 14399 | 8968 | 14399 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 17352 | 12007 | 17352 | 12007 | 0.00 |
| 16/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 95043 | 104389 | 95043 | 104389 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 8627 | 7074 | 8627 | 7074 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 107208 | 116064 | 107208 | 116064 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 16428 | 14278 | 16428 | 14278 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1628 | 3438 | 1628 | 3438 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 42022 | 33057 | 42022 | 33057 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 27170 | 36106 | 27170 | 36106 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4681 | 2841 | 4681 | 2841 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 53053 | 63471 | 53053 | 63471 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 782 | 425 | 782 | 425 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 75475 | 86185 | 75475 | 86185 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 135 | 69 | 135 | 69 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 86683 | 97433 | 86683 | 97433 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 53 | 26 | 53 | 26 | 0.00 |
| 16/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 113788 | 123667 | 113788 | 123667 | 0.00 |
| 16/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 5246 | 4227 | 5246 | 4227 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 108745 | 119517 | 108745 | 119517 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 8 | 4 | 8 | 4 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 124424 | 133802 | 124424 | 133802 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 11657 | 10029 | 11657 | 10029 | 0.00 |
| 16/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 123404 | 133491 | 123404 | 133491 | 0.00 |
| 16/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 4029 | 3217 | 4029 | 3217 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 128833 | 138326 | 128833 | 138326 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10664 | 9151 | 10664 | 9151 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 133275 | 142878 | 133275 | 142878 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 9742 | 8338 | 9742 | 8338 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 135509 | 146284 | 135509 | 146284 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 142895 | 153297 | 142895 | 153297 | 0.00 |
| 16/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2304 | 1808 | 2304 | 1808 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 151320 | 161301 | 151320 | 161301 | 0.00 |
| 16/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6696 | 5672 | 6696 | 5672 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 81089 | 91823 | 81089 | 91823 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 84 | 42 | 84 | 42 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 137 | 417 | 137 | 417 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 73731 | 63235 | 73731 | 63235 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 5 | 23 | 5 | 23 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 108038 | 97280 | 108038 | 97280 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 143768 | 132993 | 143768 | 132993 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 161357 | 172133 | 161357 | 172133 | 0.00 |
| 16/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 118581 | 128568 | 118581 | 128568 | 0.00 |
| 16/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4603 | 3692 | 4603 | 3692 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.8900 | 8.8490 | 105.4791 | 105.5221 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.7100 | 8.6600 | 102.8413 | 102.8802 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.5100 | 8.4600 | 105.1399 | 105.1689 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 812 | 1012 | 812 | 1012 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 2235 | 2004 | 2235 | 2004 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 3711 | 3932 | 3711 | 3932 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3400 | 3232 | 3400 | 3232 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 5613 | 5784 | 5613 | 5784 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4320 | 4202 | 4320 | 4202 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 645 | 820 | 645 | 820 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 2569 | 2314 | 2569 | 2314 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 504 | 654 | 504 | 654 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2930 | 2650 | 2930 | 2650 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 214 | 300 | 214 | 300 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 4149 | 3804 | 4149 | 3804 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 4788 | 5041 | 4788 | 5041 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2538 | 2402 | 2538 | 2402 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6219 | 6400 | 6219 | 6400 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3838 | 3729 | 3838 | 3729 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 4560 | 4807 | 4560 | 4807 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2697 | 2555 | 2697 | 2555 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5023 | 5282 | 5023 | 5282 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2386 | 2256 | 2386 | 2256 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 6536 | 6722 | 6536 | 6722 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3611 | 3507 | 3611 | 3507 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6376 | 6560 | 6376 | 6560 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3723 | 3617 | 3723 | 3617 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6024 | 6307 | 6024 | 6307 | 0.00 |
| 16/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1841 | 1735 | 1841 | 1735 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 33 | 54 | 33 | 54 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6489 | 6080 | 6489 | 6080 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 2 | 5 | 2 | 5 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8989 | 8561 | 8989 | 8561 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 11527 | 11097 | 11527 | 11097 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 14077 | 13646 | 14077 | 13646 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 16636 | 16205 | 16636 | 16205 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 19204 | 18774 | 19204 | 18774 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 21783 | 21352 | 21783 | 21352 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 29576 | 29145 | 29576 | 29145 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 26968 | 26538 | 26968 | 26538 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 24371 | 23940 | 24371 | 23940 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7196 | 7391 | 7196 | 7391 | 0.00 |
| 16/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 3186 | 3091 | 3186 | 3091 | 0.00 |
| 16/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.7200 | 8.6810 | 106.7409 | 106.8217 | 0.00 |
| 16/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.6100 | 8.5680 | 104.1328 | 104.2081 | 0.00 |
| 16/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.5200 | 8.4760 | 106.4611 | 106.5268 | 0.00 |
| 16/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1684 | 2209 | 1684 | 2209 | 0.00 |
| 16/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1195 | 912 | 1195 | 912 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 2734 | 3079 | 2734 | 3079 | 0.00 |
| 16/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4628 | 4219 | 4628 | 4219 | 0.00 |
| 16/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 4854 | 5197 | 4854 | 5197 | 0.00 |
| 16/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 5160 | 4847 | 5160 | 4847 | 0.00 |
| 16/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 210 | 355 | 210 | 355 | 0.00 |
| 16/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 4431 | 3767 | 4431 | 3767 | 0.00 |
| 16/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1351 | 1564 | 1351 | 1564 | 0.00 |
| 16/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 7448 | 6909 | 7448 | 6909 | 0.00 |
| 16/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 3279 | 3547 | 3279 | 3547 | 0.00 |
| 16/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 7244 | 6854 | 7244 | 6854 | 0.00 |
| 16/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 7 | 18 | 7 | 18 | 0.00 |
| 16/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 8965 | 8168 | 8965 | 8168 | 0.00 |
| 16/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4855 | 5336 | 4855 | 5336 | 0.00 |
| 16/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2566 | 2294 | 2566 | 2294 | 0.00 |
| 16/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6840 | 7257 | 6840 | 7257 | 0.00 |
| 16/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3506 | 3267 | 3506 | 3267 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.9400 | 7.8630 | 105.7938 | 106.2468 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.8700 | 7.7960 | 108.2511 | 108.7069 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.8200 | 7.7400 | 106.2442 | 106.7017 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2416 | 3941 | 2416 | 3941 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 13727 | 10721 | 13727 | 10721 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 41833 | 45519 | 41833 | 45519 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6144 | 5272 | 6144 | 5272 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 48493 | 51964 | 48493 | 51964 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10604 | 9500 | 10604 | 9500 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 391 | 814 | 391 | 814 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 26902 | 22796 | 26902 | 22796 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 8668 | 11748 | 8668 | 11748 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 5050 | 3601 | 5050 | 3601 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 19532 | 23632 | 19532 | 23632 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1253 | 824 | 1253 | 824 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 32882 | 37334 | 32882 | 37334 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 205 | 127 | 205 | 127 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 41251 | 45758 | 41251 | 45758 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 58 | 35 | 58 | 35 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 50721 | 54673 | 50721 | 54673 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3956 | 3349 | 3956 | 3349 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 56546 | 60251 | 56546 | 60251 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7843 | 6973 | 7843 | 6973 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 35662 | 40140 | 35662 | 40140 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 137 | 84 | 137 | 84 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 38454 | 42949 | 38454 | 42949 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 90 | 55 | 90 | 55 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 46842 | 51363 | 46842 | 51363 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 23 | 14 | 23 | 14 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 53032 | 57040 | 53032 | 57040 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3522 | 2972 | 3522 | 2972 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 58634 | 62392 | 58634 | 62392 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7250 | 6434 | 7250 | 6434 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 55373 | 59434 | 55373 | 59434 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3128 | 2630 | 3128 | 2630 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 60749 | 64559 | 60749 | 64559 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 6694 | 5929 | 6694 | 5929 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 60712 | 65240 | 60712 | 65240 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 64988 | 69223 | 64988 | 69223 | 0.00 |
| 16/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1897 | 1574 | 1897 | 1574 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 33 | 93 | 33 | 93 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 42023 | 37553 | 42023 | 37553 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 5 | 1 | 5 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 57754 | 53229 | 57754 | 53229 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 73806 | 69276 | 73806 | 69276 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 74354 | 78883 | 74354 | 78883 | 0.00 |
| 16/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 69451 | 73444 | 69451 | 73444 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4801 | 4220 | 4801 | 4220 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.8400 | 7.7600 | 106.1771 | 106.7664 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.7800 | 7.7010 | 104.4656 | 105.0631 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.7400 | 7.6510 | 106.7964 | 107.4009 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 3512 | 6128 | 3512 | 6128 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10135 | 6858 | 10135 | 6858 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 51578 | 57069 | 51578 | 57069 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1862 | 1378 | 1862 | 1378 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 57121 | 62305 | 57121 | 62305 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4789 | 3929 | 4789 | 3929 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 384 | 974 | 384 | 974 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 25494 | 20192 | 25494 | 20192 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 13544 | 18494 | 13544 | 18494 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2105 | 1162 | 2105 | 1162 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 29269 | 35063 | 29269 | 35063 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 180 | 81 | 180 | 81 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 46343 | 52232 | 46343 | 52232 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 5 | 2 | 5 | 2 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 53127 | 59019 | 53127 | 59019 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 49742 | 55633 | 49742 | 55633 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 63876 | 69611 | 63876 | 69611 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 838 | 599 | 838 | 599 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 63193 | 69085 | 63193 | 69085 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 68358 | 73839 | 68358 | 73839 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2904 | 2339 | 2904 | 2339 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 67007 | 72785 | 67007 | 72785 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 676 | 479 | 676 | 479 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 71244 | 76785 | 71244 | 76785 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2545 | 2040 | 2545 | 2040 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 70152 | 75965 | 70152 | 75965 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 543 | 381 | 543 | 381 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 74153 | 79750 | 74153 | 79750 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 2224 | 1775 | 2224 | 1775 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 56497 | 62390 | 56497 | 62390 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 79666 | 85559 | 79666 | 85559 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 14 | 60 | 14 | 60 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 44047 | 38199 | 44047 | 38199 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 103525 | 97632 | 103525 | 97632 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 83227 | 77335 | 83227 | 77335 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 16/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 63401 | 57509 | 63401 | 57509 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 82787 | 88694 | 82787 | 88694 | 0.00 |
| 16/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 212 | 143 | 212 | 143 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 85971 | 91743 | 85971 | 91743 | 0.00 |
| 16/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 1261 | 988 | 1261 | 988 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.7800 | 7.6950 | 102.7344 | 103.3648 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.7200 | 7.6400 | 105.1189 | 105.7597 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.6800 | 7.5940 | 103.4264 | 104.0688 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 7558 | 11127 | 7558 | 11127 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9576 | 6841 | 9576 | 6841 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 63182 | 68670 | 63182 | 68670 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5704 | 4784 | 5704 | 4784 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 71114 | 76264 | 71114 | 76264 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10968 | 9694 | 10968 | 9694 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1781 | 3245 | 1781 | 3245 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 23475 | 18635 | 23475 | 18635 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 19831 | 25192 | 19831 | 25192 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2666 | 1725 | 2666 | 1725 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 36354 | 42461 | 36354 | 42461 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 489 | 293 | 489 | 293 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 54159 | 60437 | 54159 | 60437 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 60 | 34 | 60 | 34 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 61289 | 67582 | 61289 | 67582 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 24 | 13 | 24 | 13 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 57729 | 64016 | 57729 | 64016 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 38 | 21 | 38 | 21 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 71885 | 78186 | 71885 | 78186 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 5 | 3 | 5 | 3 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 75126 | 80917 | 75126 | 80917 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3558 | 2941 | 3558 | 2941 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 82013 | 87454 | 82013 | 87454 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7950 | 6967 | 7950 | 6967 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 78190 | 84043 | 78190 | 84043 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3142 | 2588 | 3142 | 2588 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 84812 | 90319 | 84812 | 90319 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7312 | 6395 | 7312 | 6395 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 81278 | 87189 | 81278 | 87189 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2769 | 2272 | 2769 | 2272 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 87637 | 93206 | 87637 | 93206 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 6716 | 5861 | 6716 | 5861 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 64836 | 71133 | 64836 | 71133 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 15 | 8 | 15 | 8 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 89219 | 95522 | 89219 | 95522 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 228 | 550 | 228 | 550 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 42107 | 36126 | 42107 | 36126 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 14 | 49 | 14 | 49 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 62602 | 56334 | 62602 | 56334 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 105638 | 99334 | 105638 | 99334 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 16/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 83836 | 77534 | 83836 | 77534 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 93815 | 99911 | 93815 | 99911 | 0.00 |
| 16/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1627 | 1316 | 1627 | 1316 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 99158 | 104947 | 99158 | 104947 | 0.00 |
| 16/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4720 | 4084 | 4720 | 4084 | 0.00 |
| 16/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.9600 | 7.8880 | 98.0105 | 98.4047 | 0.00 |
| 16/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.9000 | 7.8190 | 100.2867 | 100.6871 | 0.00 |
| 16/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.8400 | 7.7620 | 98.7577 | 99.1530 | 0.00 |
| 16/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 5734 | 8340 | 5734 | 8340 | 0.00 |
| 16/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3874 | 2537 | 3874 | 2537 | 0.00 |
| 16/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 8855 | 10654 | 8855 | 10654 | 0.00 |
| 16/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 16375 | 14168 | 16375 | 14168 | 0.00 |
| 16/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 14093 | 16044 | 14093 | 16044 | 0.00 |
| 16/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 18641 | 16639 | 18641 | 16639 | 0.00 |
| 16/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1136 | 2145 | 1136 | 2145 | 0.00 |
| 16/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 12287 | 9354 | 12287 | 9354 | 0.00 |
| 16/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 14915 | 17366 | 14915 | 17366 | 0.00 |
| 16/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 9774 | 8220 | 9774 | 8220 | 0.00 |
| 16/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 20334 | 22755 | 20334 | 22755 | 0.00 |
| 16/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 12585 | 11054 | 12585 | 11054 | 0.00 |
| 16/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 15270 | 18941 | 15270 | 18941 | 0.00 |
| 16/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 610 | 339 | 610 | 339 | 0.00 |
| 16/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 22879 | 25909 | 22879 | 25909 | 0.00 |
| 16/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5279 | 4304 | 5279 | 4304 | 0.00 |
| 16/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 27908 | 30760 | 27908 | 30760 | 0.00 |
| 16/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 8051 | 6950 | 8051 | 6950 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.7100 | 7.6260 | 96.7325 | 97.3750 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.6600 | 7.5740 | 98.9805 | 99.6351 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.6100 | 7.5300 | 97.5524 | 98.2102 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 8723 | 13088 | 8723 | 13088 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5336 | 3275 | 5336 | 3275 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 64798 | 70948 | 64798 | 70948 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1533 | 1136 | 1533 | 1136 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 69898 | 75741 | 69898 | 75741 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3985 | 3250 | 3985 | 3250 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1610 | 3252 | 1610 | 3252 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18143 | 13361 | 18143 | 13361 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 115 | 354 | 115 | 354 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 37128 | 30942 | 37128 | 30942 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 23498 | 29559 | 23498 | 29559 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 730 | 366 | 730 | 366 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 41663 | 48065 | 41663 | 48065 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 39 | 16 | 39 | 16 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 56344 | 62768 | 56344 | 62768 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 2 | 1 | 2 | 1 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 63583 | 70007 | 63583 | 70007 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 59973 | 66397 | 59973 | 66397 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 70744 | 77168 | 70744 | 77168 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 78146 | 84497 | 78146 | 84497 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 695 | 499 | 695 | 499 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 82322 | 88429 | 82322 | 88429 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2367 | 1897 | 2367 | 1897 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 77827 | 84252 | 77827 | 84252 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 81513 | 87898 | 81513 | 87898 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 563 | 401 | 563 | 401 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 85483 | 91643 | 85483 | 91643 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2064 | 1646 | 2064 | 1646 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 84884 | 91298 | 84884 | 91298 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 453 | 320 | 453 | 320 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 88660 | 94868 | 88660 | 94868 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1795 | 1425 | 1795 | 1425 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 67173 | 73598 | 67173 | 73598 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 16/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 3 | 14 | 3 | 14 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 58069 | 51656 | 58069 | 51656 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 79714 | 73289 | 79714 | 73289 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 95204 | 101629 | 95204 | 101629 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 16/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 101974 | 95549 | 101974 | 95549 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 98350 | 104840 | 98350 | 104840 | 0.00 |
| 16/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 181 | 124 | 181 | 124 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 101469 | 107827 | 101469 | 107827 | 0.00 |
| 16/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 999 | 779 | 999 | 779 | 0.00 |
| 16/01/2007 | TRT1 On 01-February-07 | | | Index Future | 245.9900 | 246.8440 | 245.9940 | 246.8440 | 500.00 |
| 16/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 26356 | 33847 | 26356 | 33847 | 0.00 |
| 16/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 2416 | 1407 | 2416 | 1407 | 0.00 |
| 17/01/2007 | CRD1 On 01-February-07 | | | Index Future | 106.7000 | 106.7610 | 106.6990 | 106.7610 | 10.00 |
| 17/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 8669 | 9247 | 8669 | 9247 | 0.00 |
| 17/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 1679 | 1637 | 1679 | 1637 | 0.00 |
| 17/01/2007 | GOVI On 01-February-07 | | | jGovi | 248.8300 | 248.9490 | 248.8270 | 248.9490 | 66.00 |
| 17/01/2007 | GOVI On 03-May-07 | | | jGovi | 254.3000 | 254.4250 | 254.2980 | 254.4250 | 141.00 |
| 17/01/2007 | GOVI On 02-August-07 | | | jGovi | 259.8700 | 260.0000 | 259.8730 | 260.0000 | 175.00 |
| 17/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 188270 | 189490 | 188270 | 189490 | 0.00 |
| 17/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 192981 | 194251 | 192981 | 194251 | 0.00 |
| 17/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 1 | 1 | 1 | 1 | 0.00 |
| 17/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 193803 | 195071 | 193803 | 195071 | 0.00 |
| 17/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 73 | 71 | 73 | 71 | 0.00 |
| 17/01/2007 | ILBI On 01-February-07 | | | Index Future | 269.0000 | 269.0840 | 269.0000 | 269.0840 | 0.00 |
| 17/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 40834 | 41735 | 40834 | 41735 | 0.00 |
| 17/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 834 | 895 | 834 | 895 | 0.00 |
| 17/01/2007 | J153 On 31-August-10 | | | jSwap | 8.9000 | 8.8860 | 0.0476 | 0.0472 | 0.00 |
| 17/01/2007 | J157 On 15-September-15 | | | jSwap | 8.5600 | 8.5370 | 0.0437 | 0.0451 | 0.00 |
| 17/01/2007 | J186 On 21-December-26 | | | jSwap | 8.0000 | 7.9680 | 0.0487 | 0.0458 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | J194 On 28-February-08 | | | jSwap | 9.2100 | 9.2230 | 0.0242 | 0.0244 | 0.00 |
| 17/01/2007 | J201 On 22-December-14 | | | jSwap | 8.6000 | 8.5740 | 0.0626 | 0.0612 | 0.00 |
| 17/01/2007 | J203 On 15-September-17 | | | jSwap | 8.4500 | 8.4330 | 0.0686 | 0.0674 | 0.00 |
| 17/01/2007 | J204 On 21-December-18 | | | jSwap | 8.3900 | 8.3620 | 0.0666 | 0.0642 | 0.00 |
| 17/01/2007 | J207 On 15-January-20 | | | jSwap | 8.3300 | 8.2930 | 0.0258 | 0.0228 | 0.00 |
| 17/01/2007 | JBAR On 21-December-05 | | | jBar | 9.3100 | 9.3080 | 0.0000 | 0.0000 | 0.00 |
| 17/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3800 | 9.3850 | 0.0229 | 0.0229 | 0.00 |
| 17/01/2007 | JFRA On 07-February-08 | | | jFra | 9.1300 | 9.1330 | 0.0223 | 0.0223 | 0.00 |
| 17/01/2007 | JFRA On 03-May-07 | | | jFra | 9.4700 | 9.4960 | 0.0231 | 0.0231 | 0.00 |
| 17/01/2007 | JFRA On 02-August-07 | | | jFra | 9.4600 | 9.4770 | 0.0230 | 0.0231 | 0.00 |
| 17/01/2007 | JFRA On 01-November-07 | | | jFra | 9.3200 | 9.3310 | 0.0244 | 0.0244 | 0.00 |
| 17/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4585 | 4592 | 4585 | 4592 | 0.00 |
| 17/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22518 | 22551 | 22518 | 22551 | 0.00 |
| 17/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18544 | 18565 | 18544 | 18565 | 0.00 |
| 17/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4811 | 4866 | 4811 | 4866 | 0.00 |
| 17/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 5 | 5 | 5 | 5 | 0.00 |
| 17/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4817 | 4857 | 4817 | 4857 | 0.00 |
| 17/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 43 | 42 | 43 | 42 | 0.00 |
| 17/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4888 | 4924 | 4888 | 4924 | 0.00 |
| 17/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 131 | 128 | 131 | 128 | 0.00 |
| 17/01/2007 | JN02 On 01-February-07 | | | jNote | 9.1700 | 9.1810 | 0.1666 | 0.1668 | 0.00 |
| 17/01/2007 | JN02 On 03-May-07 | | | jNote | 9.0700 | 9.0780 | 0.1650 | 0.1651 | 0.00 |
| 17/01/2007 | JN02 On 02-August-07 | | | jNote | 8.9500 | 8.9440 | 0.1629 | 0.1629 | 0.00 |
| 17/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 5756 | 6017 | 5756 | 6017 | 0.00 |
| 17/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 2687 | 2731 | 2687 | 2731 | 0.00 |
| 17/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 9233 | 9324 | 9233 | 9324 | 0.00 |
| 17/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 12453 | 12453 | 12453 | 12453 | 0.00 |
| 17/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 12099 | 12112 | 12099 | 12112 | 0.00 |
| 17/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 17618 | 17686 | 17618 | 17686 | 0.00 |
| 17/01/2007 | JN05 On 01-February-07 | | | jNote | 8.7000 | 8.6700 | 0.3481 | 0.3472 | 0.00 |
| 17/01/2007 | JN05 On 03-May-07 | | | jNote | 8.6300 | 8.6040 | 0.3462 | 0.3452 | 0.00 |
| 17/01/2007 | JN05 On 02-August-07 | | | jNote | 8.5600 | 8.5280 | 0.3441 | 0.3429 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 55 | 53 | 55 | 53 | 0.00 |
| 17/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 22274 | 23279 | 22274 | 23279 | 0.00 |
| 17/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 2703 | 2533 | 2703 | 2533 | 0.00 |
| 17/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 27449 | 28451 | 27449 | 28451 | 0.00 |
| 17/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 4937 | 4673 | 4937 | 4673 | 0.00 |
| 17/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 32632 | 33709 | 32632 | 33709 | 0.00 |
| 17/01/2007 | JN10 On 01-February-07 | | | jNote | 8.3900 | 8.3710 | 0.5593 | 0.5587 | 0.00 |
| 17/01/2007 | JN10 On 03-May-07 | | | jNote | 8.3300 | 8.3180 | 0.5573 | 0.5566 | 0.00 |
| 17/01/2007 | JN10 On 02-August-07 | | | jNote | 8.2800 | 8.2600 | 0.5552 | 0.5544 | 0.00 |
| 17/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 41021 | 41986 | 41021 | 41986 | 0.00 |
| 17/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 615 | 573 | 615 | 573 | 0.00 |
| 17/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 45151 | 46215 | 45151 | 46215 | 0.00 |
| 17/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1759 | 1658 | 1759 | 1658 | 0.00 |
| 17/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 50181 | 51331 | 50181 | 51331 | 0.00 |
| 17/01/2007 | JROD On 31-January-07 | | | jRod | 8.4500 | 8.4480 | 0.0014 | 0.0014 | 0.00 |
| 17/01/2007 | JROD On 28-February-07 | | | jRod | 8.7800 | 8.7900 | 0.0021 | 0.0021 | 0.00 |
| 17/01/2007 | JROD On 30-March-07 | | | jRod | 9.1200 | 9.1290 | 0.0030 | 0.0030 | 0.00 |
| 17/01/2007 | JROD On 30-April-07 | | | jRod | 8.9200 | 8.9260 | 0.0047 | 0.0047 | 0.00 |
| 17/01/2007 | JROD On 31-May-07 | | | jRod | 9.1600 | 9.1630 | 0.0059 | 0.0059 | 0.00 |
| 17/01/2007 | OTH1 On 01-February-07 | | | Index Future | 245.5100 | 245.6280 | 245.5070 | 245.6280 | 15.00 |
| 17/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 22370 | 23559 | 22370 | 23559 | 0.00 |
| 17/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 3100 | 3079 | 3100 | 3079 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.3100 | 8.2750 | 119.9163 | 120.0152 | 72.00 |
| 17/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.2500 | 8.2150 | 115.9488 | 116.0416 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.1000 | 8.0600 | 118.7147 | 118.8215 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 2966 | 3532 | 2966 | 3532 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 4781 | 4357 | 4781 | 4357 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 14704 | 15334 | 14704 | 15334 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6859 | 6561 | 6859 | 6561 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 20878 | 21592 | 20878 | 21592 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9325 | 8972 | 9325 | 8972 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 655 | 881 | 655 | 881 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 10765 | 10002 | 10765 | 10002 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 20921 | 21659 | 20921 | 21659 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3934 | 3744 | 3934 | 3744 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 6727 | 7534 | 6727 | 7534 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1960 | 1777 | 1960 | 1777 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 14878 | 15843 | 14878 | 15843 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 328 | 304 | 328 | 304 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 9188 | 10073 | 9188 | 10073 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1148 | 1044 | 1148 | 1044 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 7917 | 8767 | 7917 | 8767 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1512 | 1372 | 1512 | 1372 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 18728 | 19433 | 18728 | 19433 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 4778 | 4555 | 4778 | 4555 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 24566 | 25340 | 24566 | 25340 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7336 | 7042 | 7336 | 7042 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 22671 | 23659 | 22671 | 23659 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 51 | 50 | 51 | 50 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 19810 | 20532 | 19810 | 20532 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 4340 | 4134 | 4340 | 4134 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 25536 | 26324 | 25536 | 26324 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6892 | 6612 | 6892 | 6612 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 26523 | 27325 | 26523 | 27325 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 6468 | 6202 | 6468 | 6202 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 69 | 112 | 69 | 112 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 18551 | 17605 | 18551 | 17605 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4 | 8 | 4 | 8 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 26935 | 25950 | 26935 | 25950 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 35458 | 34469 | 35458 | 34469 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 44064 | 43075 | 44064 | 43075 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 61517 | 60528 | 61517 | 60528 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 52750 | 51761 | 52750 | 51761 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 30624 | 31613 | 30624 | 31613 | 0.00 |
| 17/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 6 | 6 | 6 | 6 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 25621 | 26416 | 25621 | 26416 | 0.00 |
| 17/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2592 | 2459 | 2592 | 2459 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 30645 | 31497 | 30645 | 31497 | 0.00 |
| 17/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4967 | 4752 | 4967 | 4752 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.9500 | 7.9550 | 139.4970 | 139.4222 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.9000 | 7.9100 | 135.7308 | 135.6575 | 504.00 |
| 17/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.8100 | 7.8190 | 138.9724 | 138.9365 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 10596 | 10438 | 10596 | 10438 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6486 | 7077 | 6486 | 7077 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 50721 | 50236 | 50721 | 50236 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 7698 | 7946 | 7698 | 7946 | 0.00 |
| 17/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 61818 | 61623 | 61818 | 61623 | 0.00 |
| 17/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 13714 | 13878 | 13714 | 13878 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 6730 | 6674 | 6730 | 6674 | 250.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 10105 | 10798 | 10105 | 10798 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2859 | 2889 | 2859 | 2889 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 17569 | 18347 | 17569 | 18347 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 440 | 472 | 440 | 472 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 34326 | 35107 | 34326 | 35107 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 79784 | 79157 | 79784 | 79157 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2314 | 2421 | 2314 | 2421 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 24179 | 23710 | 24179 | 23710 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1597 | 1876 | 1597 | 1876 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 34069 | 33460 | 34069 | 33460 | 150.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 568 | 708 | 568 | 708 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 40976 | 40308 | 40976 | 40308 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 263 | 343 | 263 | 343 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 44474 | 43785 | 44474 | 43785 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 175 | 234 | 175 | 234 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 51505 | 50787 | 51505 | 50787 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 75 | 105 | 75 | 105 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 61862 | 61312 | 61862 | 61312 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 4911 | 5094 | 4911 | 5094 | 0.00 |
| 17/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 71908 | 71687 | 71908 | 71687 | 0.00 |
| 17/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 10216 | 10353 | 10216 | 10353 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 113297 | 112549 | 113297 | 112549 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 47987 | 47281 | 47987 | 47281 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 115 | 158 | 115 | 158 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 58540 | 57806 | 58540 | 57806 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 30 | 45 | 30 | 45 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 64763 | 64198 | 64763 | 64198 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 4361 | 4529 | 4361 | 4529 | 0.00 |
| 17/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 74522 | 74294 | 74522 | 74294 | 0.00 |
| 17/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 9462 | 9593 | 9462 | 9593 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 67702 | 67124 | 67702 | 67124 | 0.00 |
| 17/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3862 | 4017 | 3862 | 4017 | 0.00 |
| 17/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 70346 | 70036 | 70346 | 70036 | 0.00 |
| 17/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1931 | 1980 | 1931 | 1980 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 75983 | 75236 | 75983 | 75236 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 3 | 5 | 3 | 5 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 34 | 41 | 34 | 41 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 53459 | 54214 | 53459 | 54214 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 73337 | 74086 | 73337 | 74086 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 93130 | 92382 | 93130 | 92382 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 109967 | 109218 | 109967 | 109218 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 126497 | 125748 | 126497 | 125748 | 0.00 |
| 17/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 88053 | 87795 | 88053 | 87795 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 6335 | 6435 | 6335 | 6435 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.5800 | 7.5670 | 131.1009 | 131.2378 | 4.00 |
| 17/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.5300 | 7.5190 | 134.1437 | 134.2930 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.4900 | 7.4790 | 131.8460 | 131.9826 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 8046 | 8968 | 8046 | 8968 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 17798 | 17352 | 17798 | 17352 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 93688 | 95043 | 93688 | 95043 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 8764 | 8627 | 8764 | 8627 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 106044 | 107208 | 106044 | 107208 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 16630 | 16428 | 16630 | 16428 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1314 | 1628 | 1314 | 1628 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 43077 | 42022 | 43077 | 42022 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 25809 | 27170 | 25809 | 27170 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4689 | 4681 | 4689 | 4681 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 51641 | 53053 | 51641 | 53053 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 740 | 782 | 740 | 782 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 74090 | 75475 | 74090 | 75475 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 119 | 135 | 119 | 135 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 85306 | 86683 | 85306 | 86683 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 44 | 53 | 44 | 53 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 112378 | 113788 | 112378 | 113788 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 5328 | 5246 | 5328 | 5246 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 107375 | 108745 | 107375 | 108745 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 6 | 8 | 6 | 8 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 123205 | 124424 | 123205 | 124424 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 11804 | 11657 | 11804 | 11657 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 121973 | 123404 | 121973 | 123404 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 4090 | 4029 | 4090 | 4029 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 127601 | 128833 | 127601 | 128833 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10799 | 10664 | 10799 | 10664 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 132033 | 133275 | 132033 | 133275 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 9866 | 9742 | 9866 | 9742 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 134140 | 135509 | 134140 | 135509 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 141436 | 142895 | 141436 | 142895 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2337 | 2304 | 2337 | 2304 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 150040 | 151320 | 150040 | 151320 | 0.00 |
| 17/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6783 | 6696 | 6783 | 6696 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 79709 | 81089 | 79709 | 81089 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 72 | 84 | 72 | 84 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 94 | 137 | 94 | 137 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 75056 | 73731 | 75056 | 73731 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 3 | 5 | 3 | 5 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 109405 | 108038 | 109405 | 108038 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 145136 | 143768 | 145136 | 143768 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 159988 | 161357 | 159988 | 161357 | 0.00 |
| 17/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 117159 | 118581 | 117159 | 118581 | 0.00 |
| 17/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4674 | 4603 | 4674 | 4603 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.9200 | 8.8920 | 105.4551 | 105.4791 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.7400 | 8.7100 | 102.8211 | 102.8413 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.5500 | 8.5130 | 105.1225 | 105.1399 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 692 | 812 | 692 | 812 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 2355 | 2235 | 2355 | 2235 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 3591 | 3711 | 3591 | 3711 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3483 | 3400 | 3483 | 3400 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 5506 | 5613 | 5506 | 5613 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4388 | 4320 | 4388 | 4320 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 541 | 645 | 541 | 645 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 2705 | 2569 | 2705 | 2569 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 415 | 504 | 415 | 504 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 3081 | 2930 | 3081 | 2930 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 165 | 214 | 165 | 214 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 4340 | 4149 | 4340 | 4149 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 4651 | 4788 | 4651 | 4788 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2603 | 2538 | 2603 | 2538 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6106 | 6219 | 6106 | 6219 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3900 | 3838 | 3900 | 3838 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 4426 | 4560 | 4426 | 4560 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2766 | 2697 | 2766 | 2697 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 4883 | 5023 | 4883 | 5023 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2448 | 2386 | 2448 | 2386 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 6420 | 6536 | 6420 | 6536 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3670 | 3611 | 3670 | 3611 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6262 | 6376 | 6262 | 6376 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3783 | 3723 | 3783 | 3723 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 5872 | 6024 | 5872 | 6024 | 0.00 |
| 17/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1891 | 1841 | 1891 | 1841 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 22 | 33 | 22 | 33 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6718 | 6489 | 6718 | 6489 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 9228 | 8989 | 9228 | 8989 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 11767 | 11527 | 11767 | 11527 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 14317 | 14077 | 14317 | 14077 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 16876 | 16636 | 16876 | 16636 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 19445 | 19204 | 19445 | 19204 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 22023 | 21783 | 22023 | 21783 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 29816 | 29576 | 29816 | 29576 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 27209 | 26968 | 27209 | 26968 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 24611 | 24371 | 24611 | 24371 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7074 | 7196 | 7074 | 7196 | 0.00 |
| 17/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 3239 | 3186 | 3239 | 3186 | 0.00 |
| 17/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.7700 | 8.7240 | 106.6507 | 106.7409 | 0.00 |
| 17/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.6700 | 8.6130 | 104.0442 | 104.1328 | 0.00 |
| 17/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.5800 | 8.5210 | 106.3736 | 106.4611 | 0.00 |
| 17/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1184 | 1684 | 1184 | 1684 | 0.00 |
| 17/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1597 | 1195 | 1597 | 1195 | 0.00 |
| 17/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 2364 | 2734 | 2364 | 2734 | 0.00 |
| 17/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5144 | 4628 | 5144 | 4628 | 0.00 |
| 17/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 4423 | 4854 | 4423 | 4854 | 0.00 |
| 17/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 5604 | 5160 | 5604 | 5160 | 0.00 |
| 17/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 107 | 210 | 107 | 210 | 0.00 |
| 17/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 5229 | 4431 | 5229 | 4431 | 0.00 |
| 17/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1129 | 1351 | 1129 | 1351 | 0.00 |
| 17/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 8113 | 7448 | 8113 | 7448 | 0.00 |
| 17/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 2948 | 3279 | 2948 | 3279 | 0.00 |
| 17/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 7787 | 7244 | 7787 | 7244 | 0.00 |
| 17/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 2 | 7 | 2 | 7 | 0.00 |
| 17/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 9862 | 8965 | 9862 | 8965 | 0.00 |
| 17/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4321 | 4855 | 4321 | 4855 | 0.00 |
| 17/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2919 | 2566 | 2919 | 2566 | 0.00 |
| 17/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6308 | 6840 | 6308 | 6840 | 0.00 |
| 17/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3849 | 3506 | 3849 | 3506 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.9400 | 7.9390 | 105.8117 | 105.7938 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.8700 | 7.8740 | 108.2744 | 108.2511 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.8200 | 7.8200 | 106.2727 | 106.2442 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 8566 | 8668 | 8566 | 8668 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 4770 | 5050 | 4770 | 5050 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 41949 | 41833 | 41949 | 41833 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6027 | 6144 | 6027 | 6144 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 48651 | 48493 | 48651 | 48493 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10476 | 10604 | 10476 | 10604 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2296 | 2416 | 2296 | 2416 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 13428 | 13727 | 13428 | 13727 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 343 | 391 | 343 | 391 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 26676 | 26902 | 26676 | 26902 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 19566 | 19532 | 19566 | 19532 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1109 | 1253 | 1109 | 1253 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 33020 | 32882 | 33020 | 32882 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 165 | 205 | 165 | 205 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 41414 | 41251 | 41414 | 41251 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 43 | 58 | 43 | 58 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 50865 | 50721 | 50865 | 50721 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3867 | 3956 | 3867 | 3956 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 56725 | 56546 | 56725 | 56546 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7737 | 7843 | 7737 | 7843 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 35811 | 35662 | 35811 | 35662 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 107 | 137 | 107 | 137 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 38611 | 38454 | 38611 | 38454 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 69 | 90 | 69 | 90 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 47014 | 46842 | 47014 | 46842 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 16 | 23 | 16 | 23 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 53182 | 53032 | 53182 | 53032 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3439 | 3522 | 3439 | 3522 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 58818 | 58634 | 58818 | 58634 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7149 | 7250 | 7149 | 7250 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 55530 | 55373 | 55530 | 55373 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3051 | 3128 | 3051 | 3128 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 60938 | 60749 | 60938 | 60749 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 6598 | 6694 | 6598 | 6694 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 60889 | 60712 | 60889 | 60712 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 65167 | 64988 | 65167 | 64988 | 0.00 |
| 17/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1842 | 1897 | 1842 | 1897 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 25 | 33 | 25 | 33 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 41837 | 42023 | 41837 | 42023 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 57575 | 57754 | 57575 | 57754 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 73627 | 73806 | 73627 | 73806 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 74532 | 74354 | 74532 | 74354 | 0.00 |
| 17/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 69660 | 69451 | 69660 | 69451 | 0.00 |
| 17/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4725 | 4801 | 4725 | 4801 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.8400 | 7.8410 | 106.2061 | 106.1771 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.7800 | 7.7840 | 104.4943 | 104.4656 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.7300 | 7.7360 | 106.8318 | 106.7964 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 3428 | 3512 | 3428 | 3512 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9762 | 10135 | 9762 | 10135 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 51806 | 51578 | 51806 | 51578 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1803 | 1862 | 1803 | 1862 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 57385 | 57121 | 57385 | 57121 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4699 | 4789 | 4699 | 4789 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 344 | 384 | 344 | 384 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 25165 | 25494 | 25165 | 25494 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 13621 | 13544 | 13621 | 13544 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1892 | 2105 | 1892 | 2105 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 29520 | 29269 | 29520 | 29269 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 141 | 180 | 141 | 180 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 46631 | 46343 | 46631 | 46343 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3 | 5 | 3 | 5 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 53416 | 53127 | 53416 | 53127 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 50031 | 49742 | 50031 | 49742 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 64130 | 63876 | 64130 | 63876 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 805 | 838 | 805 | 838 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 63483 | 63193 | 63483 | 63193 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 68649 | 68358 | 68649 | 68358 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2840 | 2904 | 2840 | 2904 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 67266 | 67007 | 67266 | 67007 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 648 | 676 | 648 | 676 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 71541 | 71244 | 71541 | 71244 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2487 | 2545 | 2487 | 2545 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 70415 | 70152 | 70415 | 70152 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 519 | 543 | 519 | 543 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 74456 | 74153 | 74456 | 74153 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 2172 | 2224 | 2172 | 2224 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 56787 | 56497 | 56787 | 56497 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 79956 | 79666 | 79956 | 79666 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 11 | 14 | 11 | 14 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 43753 | 44047 | 43753 | 44047 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 103235 | 103525 | 103235 | 103525 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 82937 | 83227 | 82937 | 83227 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 63111 | 63401 | 63111 | 63401 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 83063 | 82787 | 83063 | 82787 | 0.00 |
| 17/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 201 | 212 | 201 | 212 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 86292 | 85971 | 86292 | 85971 | 0.00 |
| 17/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 1228 | 1261 | 1228 | 1261 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.7700 | 7.7760 | 102.7576 | 102.7344 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.7200 | 7.7230 | 105.1497 | 105.1189 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.6700 | 7.6780 | 103.4569 | 103.4264 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 7397 | 7558 | 7397 | 7558 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9183 | 9576 | 9183 | 9576 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 63365 | 63182 | 63365 | 63182 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5580 | 5704 | 5580 | 5704 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 71290 | 71114 | 71290 | 71114 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10839 | 10968 | 10839 | 10968 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1654 | 1781 | 1654 | 1781 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 23115 | 23475 | 23115 | 23475 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 19816 | 19831 | 19816 | 19831 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2419 | 2666 | 2419 | 2666 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 36504 | 36354 | 36504 | 36354 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 406 | 489 | 406 | 489 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 54376 | 54159 | 54376 | 54159 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 44 | 60 | 44 | 60 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 61514 | 61289 | 61514 | 61289 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 16 | 24 | 16 | 24 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 57951 | 57729 | 57951 | 57729 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 27 | 38 | 27 | 38 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 72115 | 71885 | 72115 | 71885 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 3 | 5 | 3 | 5 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 75342 | 75126 | 75342 | 75126 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3467 | 3558 | 3467 | 3558 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 82212 | 82013 | 82212 | 82013 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7844 | 7950 | 7844 | 7950 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 78414 | 78190 | 78414 | 78190 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3059 | 3142 | 3059 | 3142 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 85017 | 84812 | 85017 | 84812 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7212 | 7312 | 7212 | 7312 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 81509 | 81278 | 81509 | 81278 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2692 | 2769 | 2692 | 2769 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 87847 | 87637 | 87847 | 87637 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 6622 | 6716 | 6622 | 6716 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 65063 | 64836 | 65063 | 64836 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 10 | 15 | 10 | 15 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 89451 | 89219 | 89451 | 89219 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 192 | 228 | 192 | 228 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 41839 | 42107 | 41839 | 42107 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 11 | 14 | 11 | 14 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 62366 | 62602 | 62366 | 62602 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 105405 | 105638 | 105405 | 105638 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 83603 | 83836 | 83603 | 83836 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 94070 | 93815 | 94070 | 93815 | 0.00 |
| 17/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1575 | 1627 | 1575 | 1627 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 99389 | 99158 | 99389 | 99158 | 0.00 |
| 17/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4646 | 4720 | 4646 | 4720 | 0.00 |
| 17/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.9600 | 7.9640 | 98.0260 | 98.0105 | 0.00 |
| 17/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.8900 | 7.8980 | 100.3069 | 100.2867 | 0.00 |
| 17/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.8400 | 7.8420 | 98.7824 | 98.7577 | 0.00 |
| 17/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 5674 | 5734 | 5674 | 5734 | 0.00 |
| 17/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3658 | 3874 | 3658 | 3874 | 0.00 |
| 17/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 14975 | 14915 | 14975 | 14915 | 0.00 |
| 17/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 9632 | 9774 | 9632 | 9774 | 0.00 |
| 17/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 14167 | 14093 | 14167 | 14093 | 0.00 |
| 17/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 18468 | 18641 | 18468 | 18641 | 0.00 |
| 17/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 8883 | 8855 | 8883 | 8855 | 0.00 |
| 17/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 16200 | 16375 | 16200 | 16375 | 0.00 |
| 17/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1065 | 1136 | 1065 | 1136 | 0.00 |
| 17/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 12061 | 12287 | 12061 | 12287 | 0.00 |
| 17/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 20438 | 20334 | 20438 | 20334 | 0.00 |
| 17/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 12443 | 12585 | 12443 | 12585 | 0.00 |
| 17/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 15342 | 15270 | 15342 | 15270 | 0.00 |
| 17/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 527 | 610 | 527 | 610 | 0.00 |
| 17/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 22978 | 22879 | 22978 | 22879 | 0.00 |
| 17/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5176 | 5279 | 5176 | 5279 | 0.00 |
| 17/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 28044 | 27908 | 28044 | 27908 | 0.00 |
| 17/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 7940 | 8051 | 7940 | 8051 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.7000 | 7.7070 | 96.7641 | 96.7325 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.6500 | 7.6570 | 99.0119 | 98.9805 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.6100 | 7.6140 | 97.5836 | 97.5524 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 8694 | 8723 | 8694 | 8723 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4991 | 5336 | 4991 | 5336 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 65060 | 64798 | 65060 | 64798 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1481 | 1533 | 1481 | 1533 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 70138 | 69898 | 70138 | 69898 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3914 | 3985 | 3914 | 3985 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1524 | 1610 | 1524 | 1610 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 17741 | 18143 | 17741 | 18143 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 97 | 115 | 97 | 115 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36794 | 37128 | 36794 | 37128 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 23702 | 23498 | 23702 | 23498 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 618 | 730 | 618 | 730 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 41968 | 41663 | 41968 | 41663 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 28 | 39 | 28 | 39 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 56660 | 56344 | 56660 | 56344 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 63898 | 63583 | 63898 | 63583 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 60289 | 59973 | 60289 | 59973 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 71060 | 70744 | 71060 | 70744 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 78431 | 78146 | 78431 | 78146 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 666 | 695 | 666 | 695 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 82585 | 82322 | 82585 | 82322 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2318 | 2367 | 2318 | 2367 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 78143 | 77827 | 78143 | 77827 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 81803 | 81513 | 81803 | 81513 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 538 | 563 | 538 | 563 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 85751 | 85483 | 85751 | 85483 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2020 | 2064 | 2020 | 2064 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 85178 | 84884 | 85178 | 84884 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 433 | 453 | 433 | 453 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 88932 | 88660 | 88932 | 88660 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1756 | 1795 | 1756 | 1795 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 67489 | 67173 | 67489 | 67173 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 2 | 3 | 2 | 3 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 57753 | 58069 | 57753 | 58069 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 79398 | 79714 | 79398 | 79714 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 95520 | 95204 | 95520 | 95204 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 101658 | 101974 | 101658 | 101974 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 98655 | 98350 | 98655 | 98350 | 0.00 |
| 17/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 171 | 181 | 171 | 181 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 101756 | 101469 | 101756 | 101469 | 0.00 |
| 17/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 974 | 999 | 974 | 999 | 0.00 |
| 17/01/2007 | TRT1 On 01-February-07 | | | Index Future | 245.8800 | 245.9940 | 245.8750 | 245.9940 | 500.00 |
| 17/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 25164 | 26356 | 25164 | 26356 | 0.00 |
| 17/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 2414 | 2416 | 2414 | 2416 | 0.00 |
| 18/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.2400 | 106.6990 | 107.2410 | 106.6990 | 10.00 |
| 18/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 13010 | 8669 | 13010 | 8669 | 0.00 |
| 18/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 600 | 1679 | 600 | 1679 | 0.00 |
| 18/01/2007 | GOVI On 01-February-07 | | | jGovi | 250.0500 | 248.8270 | 250.0495 | 248.8270 | 66.00 |
| 18/01/2007 | GOVI On 03-May-07 | | | jGovi | 255.5500 | 254.2980 | 255.5465 | 254.2980 | 141.00 |
| 18/01/2007 | GOVI On 02-August-07 | | | jGovi | 261.1500 | 259.8730 | 261.1485 | 259.8730 | 175.00 |
| 18/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 200495 | 188270 | 200495 | 188270 | 0.00 |
| 18/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 205465 | 192981 | 205465 | 192981 | 0.00 |
| 18/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 1 | 0 | 1 | 0.00 |
| 18/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 206525 | 193803 | 206525 | 193803 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 40 | 73 | 40 | 73 | 0.00 |
| 18/01/2007 | ILBI On 01-February-07 | | | Index Future | 268.9500 | 269.0000 | 268.9500 | 269.0000 | 0.00 |
| 18/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 40247 | 40834 | 40247 | 40834 | 0.00 |
| 18/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 747 | 834 | 747 | 834 | 0.00 |
| 18/01/2007 | J153 On 31-August-10 | | | jSwap | 8.8300 | 8.8990 | 0.0454 | 0.0476 | 0.00 |
| 18/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4600 | 8.5600 | 0.0500 | 0.0437 | 0.00 |
| 18/01/2007 | J186 On 21-December-26 | | | jSwap | 7.9000 | 7.9990 | 0.0392 | 0.0487 | 0.00 |
| 18/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1800 | 9.2140 | 0.0238 | 0.0242 | 0.00 |
| 18/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5000 | 8.6000 | 0.0571 | 0.0626 | 0.00 |
| 18/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3500 | 8.4510 | 0.0618 | 0.0686 | 0.00 |
| 18/01/2007 | J204 On 21-December-18 | | | jSwap | 8.2900 | 8.3940 | 0.0594 | 0.0666 | 0.00 |
| 18/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2300 | 8.3320 | 0.0180 | 0.0258 | 0.00 |
| 18/01/2007 | JBAR On 21-December-05 | | | jBar | 9.3100 | 9.3080 | 0.0000 | 0.0000 | 0.00 |
| 18/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3700 | 9.3820 | 0.0228 | 0.0229 | 0.00 |
| 18/01/2007 | JFRA On 07-February-08 | | | jFra | 9.0700 | 9.1300 | 0.0221 | 0.0223 | 0.00 |
| 18/01/2007 | JFRA On 03-May-07 | | | jFra | 9.4100 | 9.4730 | 0.0229 | 0.0231 | 0.00 |
| 18/01/2007 | JFRA On 02-August-07 | | | jFra | 9.4000 | 9.4600 | 0.0229 | 0.0230 | 0.00 |
| 18/01/2007 | JFRA On 01-November-07 | | | jFra | 9.2600 | 9.3160 | 0.0242 | 0.0244 | 0.00 |
| 18/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4546 | 4585 | 4546 | 4585 | 0.00 |
| 18/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22415 | 22518 | 22415 | 22518 | 0.00 |
| 18/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18588 | 18544 | 18588 | 18544 | 0.00 |
| 18/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4666 | 4811 | 4666 | 4811 | 0.00 |
| 18/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 6 | 5 | 6 | 5 | 0.00 |
| 18/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4686 | 4817 | 4686 | 4817 | 0.00 |
| 18/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 48 | 43 | 48 | 43 | 0.00 |
| 18/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4749 | 4888 | 4749 | 4888 | 0.00 |
| 18/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 143 | 131 | 143 | 131 | 0.00 |
| 18/01/2007 | JN02 On 01-February-07 | | | jNote | 9.1100 | 9.1690 | 0.1657 | 0.1666 | 0.00 |
| 18/01/2007 | JN02 On 03-May-07 | | | jNote | 9.0000 | 9.0730 | 0.1638 | 0.1650 | 0.00 |
| 18/01/2007 | JN02 On 02-August-07 | | | jNote | 8.8700 | 8.9470 | 0.1616 | 0.1629 | 0.00 |
| 18/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 5014 | 5756 | 5014 | 5756 | 0.00 |
| 18/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 2962 | 2687 | 2962 | 2687 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 8608 | 9233 | 8608 | 9233 | 0.00 |
| 18/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 13141 | 12453 | 13141 | 12453 | 0.00 |
| 18/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 11456 | 12099 | 11456 | 12099 | 0.00 |
| 18/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 18400 | 17618 | 18400 | 17618 | 0.00 |
| 18/01/2007 | JN05 On 01-February-07 | | | jNote | 8.6100 | 8.6950 | 0.3453 | 0.3481 | 0.00 |
| 18/01/2007 | JN05 On 03-May-07 | | | jNote | 8.5400 | 8.6330 | 0.3431 | 0.3462 | 0.00 |
| 18/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4600 | 8.5610 | 0.3408 | 0.3441 | 0.00 |
| 18/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 15 | 55 | 15 | 55 | 0.00 |
| 18/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 25682 | 22274 | 25682 | 22274 | 0.00 |
| 18/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 2056 | 2703 | 2056 | 2703 | 0.00 |
| 18/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 30628 | 27449 | 30628 | 27449 | 0.00 |
| 18/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 4072 | 4937 | 4072 | 4937 | 0.00 |
| 18/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 35811 | 32632 | 35811 | 32632 | 0.00 |
| 18/01/2007 | JN10 On 01-February-07 | | | jNote | 8.2800 | 8.3850 | 0.5548 | 0.5593 | 0.00 |
| 18/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2300 | 8.3340 | 0.5527 | 0.5573 | 0.00 |
| 18/01/2007 | JN10 On 02-August-07 | | | jNote | 8.1700 | 8.2780 | 0.5505 | 0.5552 | 0.00 |
| 18/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 47954 | 41021 | 47954 | 41021 | 0.00 |
| 18/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 320 | 615 | 320 | 615 | 0.00 |
| 18/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 52033 | 45151 | 52033 | 45151 | 0.00 |
| 18/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1155 | 1759 | 1155 | 1759 | 0.00 |
| 18/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 56865 | 50181 | 56865 | 50181 | 0.00 |
| 18/01/2007 | JROD On 31-January-07 | | | jRod | 8.4400 | 8.4450 | 0.0013 | 0.0014 | 0.00 |
| 18/01/2007 | JROD On 28-February-07 | | | jRod | 8.7700 | 8.7820 | 0.0021 | 0.0021 | 0.00 |
| 18/01/2007 | JROD On 30-March-07 | | | jRod | 9.1100 | 9.1190 | 0.0029 | 0.0030 | 0.00 |
| 18/01/2007 | JROD On 30-April-07 | | | jRod | 8.9200 | 8.9210 | 0.0047 | 0.0047 | 0.00 |
| 18/01/2007 | JROD On 31-May-07 | | | jRod | 9.1600 | 9.1590 | 0.0059 | 0.0059 | 0.00 |
| 18/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.4400 | 245.5070 | 246.4440 | 245.5070 | 15.00 |
| 18/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 30003 | 22370 | 30003 | 22370 | 0.00 |
| 18/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 1363 | 3100 | 1363 | 3100 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.2300 | 8.3050 | 120.1804 | 119.9163 | 72.00 |
| 18/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1700 | 8.2450 | 116.1964 | 115.9488 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.0100 | 8.0970 | 118.9690 | 118.7147 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 4107 | 2966 | 4107 | 2966 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3281 | 4781 | 3281 | 4781 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 16247 | 14704 | 16247 | 14704 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5926 | 6859 | 5926 | 6859 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 22483 | 20878 | 22483 | 20878 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8388 | 9325 | 8388 | 9325 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 1025 | 655 | 1025 | 655 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8494 | 10765 | 8494 | 10765 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 22775 | 20921 | 22775 | 20921 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3312 | 3934 | 3312 | 3934 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 8569 | 6727 | 8569 | 6727 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1161 | 1960 | 1161 | 1960 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 17339 | 14878 | 17339 | 14878 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 148 | 328 | 148 | 328 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 11306 | 9188 | 11306 | 9188 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 625 | 1148 | 625 | 1148 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 9905 | 7917 | 9905 | 7917 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 859 | 1512 | 859 | 1512 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 20485 | 18728 | 20485 | 18728 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 4059 | 4778 | 4059 | 4778 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 26319 | 24566 | 26319 | 24566 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6547 | 7336 | 6547 | 7336 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 25279 | 22671 | 25279 | 22671 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 18 | 51 | 18 | 51 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 21617 | 19810 | 21617 | 19810 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3671 | 4340 | 3671 | 4340 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 27324 | 25536 | 27324 | 25536 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6138 | 6892 | 6138 | 6892 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 28346 | 26523 | 28346 | 26523 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5749 | 6468 | 5749 | 6468 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 123 | 69 | 123 | 69 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 15964 | 18551 | 15964 | 18551 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 8 | 4 | 8 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 24298 | 26935 | 24298 | 26935 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 32817 | 35458 | 32817 | 35458 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 41423 | 44064 | 41423 | 44064 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 58876 | 61517 | 58876 | 61517 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 50109 | 52750 | 50109 | 52750 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 33260 | 30624 | 33260 | 30624 | 0.00 |
| 18/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 2 | 6 | 2 | 6 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 27647 | 25621 | 27647 | 25621 | 0.00 |
| 18/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2143 | 2592 | 2143 | 2592 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 32598 | 30645 | 32598 | 30645 | 0.00 |
| 18/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4378 | 4967 | 4378 | 4967 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8400 | 7.9450 | 140.3242 | 139.4970 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.7900 | 7.9000 | 136.5401 | 135.7308 | 504.00 |
| 18/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.6900 | 7.8140 | 139.8528 | 138.9724 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 10735 | 6730 | 10735 | 6730 | 250.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 5839 | 10105 | 5839 | 10105 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 57100 | 50721 | 57100 | 50721 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5983 | 7698 | 5983 | 7698 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 68368 | 61818 | 68368 | 61818 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 11460 | 13714 | 11460 | 13714 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 15769 | 10596 | 15769 | 10596 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3388 | 6486 | 3388 | 6486 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 5137 | 2859 | 5137 | 2859 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 11576 | 17569 | 11576 | 17569 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 957 | 440 | 957 | 440 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 26572 | 34326 | 26572 | 34326 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 87240 | 79784 | 87240 | 79784 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1677 | 2314 | 1677 | 2314 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 31475 | 24179 | 31475 | 24179 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 621 | 1597 | 621 | 1597 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 41954 | 34069 | 41954 | 34069 | 150.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 182 | 568 | 182 | 568 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 49058 | 40976 | 49058 | 40976 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 74 | 263 | 74 | 263 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 52616 | 44474 | 52616 | 44474 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 46 | 175 | 46 | 175 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 59719 | 51505 | 59719 | 51505 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 17 | 75 | 17 | 75 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 68760 | 61862 | 68760 | 61862 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3715 | 4911 | 3715 | 4911 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 78918 | 71908 | 78918 | 71908 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8421 | 10216 | 8421 | 10216 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 121569 | 113297 | 121569 | 113297 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 56171 | 47987 | 56171 | 47987 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 28 | 115 | 28 | 115 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 66787 | 58540 | 66787 | 58540 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 6 | 30 | 6 | 30 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 71772 | 64763 | 71772 | 64763 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3276 | 4361 | 3276 | 4361 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 81637 | 74522 | 81637 | 74522 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7772 | 9462 | 7772 | 9462 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 74815 | 67702 | 74815 | 67702 | 0.00 |
| 18/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2881 | 3862 | 2881 | 3862 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 78520 | 70346 | 78520 | 70346 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1301 | 1931 | 1301 | 1931 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 84252 | 75983 | 84252 | 75983 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 89 | 34 | 89 | 34 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 45243 | 53459 | 45243 | 53459 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 4 | 1 | 4 | 1 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 65068 | 73337 | 65068 | 73337 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 101402 | 93130 | 101402 | 93130 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 118238 | 109967 | 118238 | 109967 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 134768 | 126497 | 134768 | 126497 | 0.00 |
| 18/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 95634 | 88053 | 95634 | 88053 | 0.00 |
| 18/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 5111 | 6335 | 5111 | 6335 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.4700 | 7.5780 | 132.4794 | 131.1009 | 4.00 |
| 18/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4200 | 7.5310 | 135.5595 | 134.1437 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.3800 | 7.4900 | 133.2596 | 131.8460 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 14082 | 8046 | 14082 | 8046 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10049 | 17798 | 10049 | 17798 | 0.00 |
| 18/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 105621 | 93688 | 105621 | 93688 | 0.00 |
| 18/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6540 | 8764 | 6540 | 8764 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 117230 | 106044 | 117230 | 106044 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 13680 | 16630 | 13680 | 16630 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2924 | 1314 | 2924 | 1314 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 30902 | 43077 | 30902 | 43077 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 36814 | 25809 | 36814 | 25809 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1908 | 4689 | 1908 | 4689 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 64890 | 51641 | 64890 | 51641 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 204 | 740 | 204 | 740 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 87779 | 74090 | 87779 | 74090 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 23 | 119 | 23 | 119 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 99054 | 85306 | 99054 | 85306 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 7 | 44 | 7 | 44 | 0.00 |
| 18/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 125061 | 112378 | 125061 | 112378 | 0.00 |
| 18/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3854 | 5328 | 3854 | 5328 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 121155 | 107375 | 121155 | 107375 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 6 | 1 | 6 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 135094 | 123205 | 135094 | 123205 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 9557 | 11804 | 9557 | 11804 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 134951 | 121973 | 134951 | 121973 | 0.00 |
| 18/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2912 | 4090 | 2912 | 4090 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 139647 | 127601 | 139647 | 127601 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8708 | 10799 | 8708 | 10799 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 144227 | 132033 | 144227 | 132033 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 7924 | 9866 | 7924 | 9866 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 147925 | 134140 | 147925 | 134140 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 154866 | 141436 | 154866 | 141436 | 0.00 |
| 18/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1610 | 2337 | 1610 | 2337 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 162751 | 150040 | 162751 | 150040 | 0.00 |
| 18/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5358 | 6783 | 5358 | 6783 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 93434 | 79709 | 93434 | 79709 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 13 | 72 | 13 | 72 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 266 | 94 | 266 | 94 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 61444 | 75056 | 61444 | 75056 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 9 | 3 | 9 | 3 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 95626 | 109405 | 95626 | 109405 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 131352 | 145136 | 131352 | 145136 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 173773 | 159988 | 173773 | 159988 | 0.00 |
| 18/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 129997 | 117159 | 129997 | 117159 | 0.00 |
| 18/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3354 | 4674 | 3354 | 4674 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.8300 | 8.9160 | 105.5432 | 105.4551 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.6200 | 8.7360 | 102.9082 | 102.8211 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.4100 | 8.5450 | 105.1951 | 105.1225 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 966 | 692 | 966 | 692 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1748 | 2355 | 1748 | 2355 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4033 | 3591 | 4033 | 3591 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3053 | 3483 | 3053 | 3483 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 5894 | 5506 | 5894 | 5506 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4049 | 4388 | 4049 | 4388 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 769 | 541 | 769 | 541 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 2052 | 2705 | 2052 | 2705 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 601 | 415 | 601 | 415 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2387 | 3081 | 2387 | 3081 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 254 | 165 | 254 | 165 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3548 | 4340 | 3548 | 4340 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5169 | 4651 | 5169 | 4651 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2250 | 2603 | 2250 | 2603 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6519 | 6106 | 6519 | 6106 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3586 | 3900 | 3586 | 3900 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 4929 | 4426 | 4929 | 4426 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2397 | 2766 | 2397 | 2766 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5415 | 4883 | 5415 | 4883 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2109 | 2448 | 2109 | 2448 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 6845 | 6420 | 6845 | 6420 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3368 | 3670 | 3368 | 3670 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6681 | 6262 | 6681 | 6262 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3476 | 3783 | 3476 | 3783 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6461 | 5872 | 6461 | 5872 | 0.00 |
| 18/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1609 | 1891 | 1609 | 1891 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 37 | 22 | 37 | 22 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5852 | 6718 | 5852 | 6718 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 3 | 1 | 3 | 1 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8349 | 9228 | 8349 | 9228 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10886 | 11767 | 10886 | 11767 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13436 | 14317 | 13436 | 14317 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15995 | 16876 | 15995 | 16876 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 18564 | 19445 | 18564 | 19445 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 21142 | 22023 | 21142 | 22023 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 28935 | 29816 | 28935 | 29816 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 26328 | 27209 | 26328 | 27209 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23730 | 24611 | 23730 | 24611 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7524 | 7074 | 7524 | 7074 | 0.00 |
| 18/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2962 | 3239 | 2962 | 3239 | 0.00 |
| 18/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6900 | 8.7720 | 106.8029 | 106.6507 | 0.00 |
| 18/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.5700 | 8.6660 | 104.1981 | 104.0442 | 0.00 |
| 18/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.4900 | 8.5810 | 106.5137 | 106.3736 | 0.00 |
| 18/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1962 | 1184 | 1962 | 1184 | 0.00 |
| 18/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 853 | 1597 | 853 | 1597 | 0.00 |
| 18/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 5225 | 4321 | 5225 | 4321 | 0.00 |
| 18/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2283 | 2919 | 2283 | 2919 | 0.00 |
| 18/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5092 | 4423 | 5092 | 4423 | 0.00 |
| 18/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4873 | 5604 | 4873 | 5604 | 0.00 |
| 18/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 2983 | 2364 | 2983 | 2364 | 0.00 |
| 18/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4224 | 5144 | 4224 | 5144 | 0.00 |
| 18/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 242 | 107 | 242 | 107 | 0.00 |
| 18/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3842 | 5229 | 3842 | 5229 | 0.00 |
| 18/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1494 | 1129 | 1494 | 1129 | 0.00 |
| 18/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6939 | 8113 | 6939 | 8113 | 0.00 |
| 18/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 3458 | 2948 | 3458 | 2948 | 0.00 |
| 18/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6897 | 7787 | 6897 | 7787 | 0.00 |
| 18/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 7 | 2 | 7 | 2 | 0.00 |
| 18/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 8345 | 9862 | 8345 | 9862 | 0.00 |
| 18/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 7139 | 6308 | 7139 | 6308 | 0.00 |
| 18/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3280 | 3849 | 3280 | 3849 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8200 | 7.9360 | 106.4982 | 105.8117 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7500 | 7.8700 | 108.9710 | 108.2744 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.6900 | 7.8150 | 106.9716 | 106.2727 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 13008 | 8566 | 13008 | 8566 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2347 | 4770 | 2347 | 4770 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 47494 | 41949 | 47494 | 41949 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4606 | 6027 | 4606 | 6027 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 53880 | 48651 | 53880 | 48651 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8717 | 10476 | 8717 | 10476 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4278 | 2296 | 4278 | 2296 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8545 | 13428 | 8545 | 13428 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 792 | 343 | 792 | 343 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20260 | 26676 | 20260 | 26676 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 25718 | 19566 | 25718 | 19566 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 396 | 1109 | 396 | 1109 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 39761 | 33020 | 39761 | 33020 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 41 | 165 | 41 | 165 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 48245 | 41414 | 48245 | 41414 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 8 | 43 | 8 | 43 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 56837 | 50865 | 56837 | 50865 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2873 | 3867 | 2873 | 3867 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 62324 | 56725 | 62324 | 56725 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6347 | 7737 | 6347 | 7737 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 42594 | 35811 | 42594 | 35811 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 25 | 107 | 25 | 107 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 45422 | 38611 | 45422 | 38611 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 15 | 69 | 15 | 69 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 53865 | 47014 | 53865 | 47014 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 3 | 16 | 3 | 16 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 59246 | 53182 | 59246 | 53182 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2537 | 3439 | 2537 | 3439 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 64501 | 58818 | 64501 | 58818 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5843 | 7149 | 5843 | 7149 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 61679 | 55530 | 61679 | 55530 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2234 | 3051 | 2234 | 3051 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 66702 | 60938 | 66702 | 60938 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5373 | 6598 | 5373 | 6598 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 67753 | 60889 | 67753 | 60889 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 71599 | 65167 | 71599 | 65167 | 0.00 |
| 18/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1309 | 1842 | 1309 | 1842 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 72 | 25 | 72 | 25 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 35018 | 41837 | 35018 | 41837 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 3 | 1 | 3 | 1 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 50712 | 57575 | 50712 | 57575 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 66762 | 73627 | 66762 | 73627 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 81397 | 74532 | 81397 | 74532 | 0.00 |
| 18/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 75714 | 69660 | 75714 | 69660 | 0.00 |
| 18/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3790 | 4725 | 3790 | 4725 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7300 | 7.8370 | 107.0077 | 106.2061 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6700 | 7.7800 | 105.3092 | 104.4943 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6200 | 7.7310 | 107.6512 | 106.8318 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6773 | 3428 | 6773 | 3428 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5090 | 9762 | 5090 | 9762 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 59283 | 51806 | 59283 | 51806 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1131 | 1803 | 1131 | 1803 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 64393 | 57385 | 64393 | 57385 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3514 | 4699 | 3514 | 4699 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 967 | 344 | 967 | 344 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 17771 | 25165 | 17771 | 25165 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 20347 | 13621 | 20347 | 13621 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 601 | 1892 | 601 | 1892 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 37419 | 29520 | 37419 | 29520 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 23 | 141 | 23 | 141 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 54644 | 46631 | 54644 | 46631 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 61432 | 53416 | 61432 | 53416 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 58046 | 50031 | 58046 | 50031 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 71948 | 64130 | 71948 | 64130 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 474 | 805 | 474 | 805 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 71499 | 63483 | 71499 | 63483 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 76065 | 68649 | 76065 | 68649 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2062 | 2840 | 2062 | 2840 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 75142 | 67266 | 75142 | 67266 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 376 | 648 | 376 | 648 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 79040 | 71541 | 79040 | 71541 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1792 | 2487 | 1792 | 2487 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 78341 | 70415 | 78341 | 70415 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 296 | 519 | 296 | 519 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 82031 | 74456 | 82031 | 74456 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1553 | 2172 | 1553 | 2172 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 64803 | 56787 | 64803 | 56787 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 87972 | 79956 | 87972 | 79956 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 44 | 11 | 44 | 11 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 35770 | 43753 | 35770 | 43753 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 95218 | 103235 | 95218 | 103235 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 74921 | 82937 | 74921 | 82937 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 55095 | 63111 | 55095 | 63111 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 91118 | 83063 | 91118 | 83063 | 0.00 |
| 18/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 107 | 201 | 107 | 201 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 94109 | 86292 | 94109 | 86292 | 0.00 |
| 18/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 851 | 1228 | 851 | 1228 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6600 | 7.7730 | 103.6544 | 102.7576 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6000 | 7.7190 | 106.0704 | 105.1497 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5500 | 7.6740 | 104.3766 | 103.4569 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 12112 | 7397 | 12112 | 7397 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4930 | 9183 | 4930 | 9183 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 71160 | 63365 | 71160 | 63365 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4167 | 5580 | 4167 | 5580 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 78577 | 71290 | 78577 | 71290 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8929 | 10839 | 8929 | 10839 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 3332 | 1654 | 3332 | 1654 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15826 | 23115 | 15826 | 23115 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 27316 | 19816 | 27316 | 19816 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 951 | 2419 | 951 | 2419 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 45177 | 36504 | 45177 | 36504 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 111 | 406 | 111 | 406 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 63308 | 54376 | 63308 | 54376 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 8 | 44 | 8 | 44 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 70468 | 61514 | 70468 | 61514 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 3 | 16 | 3 | 16 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 66896 | 57951 | 66896 | 57951 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 5 | 27 | 5 | 27 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 81080 | 72115 | 81080 | 72115 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 83597 | 75342 | 83597 | 75342 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2514 | 3467 | 2514 | 3467 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 89932 | 82212 | 89932 | 82212 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6367 | 7844 | 6367 | 7844 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 86764 | 78414 | 86764 | 78414 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2202 | 3059 | 2202 | 3059 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 92833 | 85017 | 92833 | 85017 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5831 | 7212 | 5831 | 7212 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 89947 | 81509 | 89947 | 81509 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1923 | 2692 | 1923 | 2692 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 95757 | 87847 | 95757 | 87847 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5334 | 6622 | 5334 | 6622 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 74023 | 65063 | 74023 | 65063 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1 | 10 | 1 | 10 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 98418 | 89451 | 98418 | 89451 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 480 | 192 | 480 | 192 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33159 | 41839 | 33159 | 41839 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 32 | 11 | 32 | 11 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 53419 | 62366 | 53419 | 62366 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 96438 | 105405 | 96438 | 105405 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 18/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 74636 | 83603 | 74636 | 83603 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 102793 | 94070 | 102793 | 94070 | 0.00 |
| 18/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1091 | 1575 | 1091 | 1575 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 107625 | 99389 | 107625 | 99389 | 0.00 |
| 18/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3685 | 4646 | 3685 | 4646 | 0.00 |
| 18/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8500 | 7.9610 | 98.6234 | 98.0260 | 0.00 |
| 18/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.7700 | 7.8940 | 100.9161 | 100.3069 | 0.00 |
| 18/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7200 | 7.8370 | 99.3861 | 98.7824 | 0.00 |
| 18/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 9543 | 5674 | 9543 | 5674 | 0.00 |
| 18/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1553 | 3658 | 1553 | 3658 | 0.00 |
| 18/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 18664 | 14975 | 18664 | 14975 | 0.00 |
| 18/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 7229 | 9632 | 7229 | 9632 | 0.00 |
| 18/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 17118 | 14167 | 17118 | 14167 | 0.00 |
| 18/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 15381 | 18468 | 15381 | 18468 | 0.00 |
| 18/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 11570 | 8883 | 11570 | 8883 | 0.00 |
| 18/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 12794 | 16200 | 12794 | 16200 | 0.00 |
| 18/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2412 | 1065 | 2412 | 1065 | 0.00 |
| 18/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7434 | 12061 | 7434 | 12061 | 0.00 |
| 18/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 24112 | 20438 | 24112 | 20438 | 0.00 |
| 18/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 10079 | 12443 | 10079 | 12443 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 20921 | 15342 | 20921 | 15342 | 0.00 |
| 18/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 131 | 527 | 131 | 527 | 0.00 |
| 18/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 27562 | 22978 | 27562 | 22978 | 0.00 |
| 18/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3667 | 5176 | 3667 | 5176 | 0.00 |
| 18/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 32382 | 28044 | 32382 | 28044 | 0.00 |
| 18/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6241 | 7940 | 6241 | 7940 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.5900 | 7.7030 | 97.6784 | 96.7641 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5400 | 7.6530 | 99.9448 | 99.0119 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.4900 | 7.6100 | 98.5255 | 97.5836 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 14833 | 8694 | 14833 | 8694 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1987 | 4991 | 1987 | 4991 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 73816 | 65060 | 73816 | 65060 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 908 | 1481 | 908 | 1481 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 78492 | 70138 | 78492 | 70138 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2849 | 3914 | 2849 | 3914 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 3612 | 1524 | 3612 | 1524 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10687 | 17741 | 10687 | 17741 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 333 | 97 | 333 | 97 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 27887 | 36794 | 27887 | 36794 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 32362 | 23702 | 32362 | 23702 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 135 | 618 | 135 | 618 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 51086 | 41968 | 51086 | 41968 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3 | 28 | 3 | 28 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 65801 | 56660 | 65801 | 56660 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 73041 | 63898 | 73041 | 63898 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 69431 | 60289 | 69431 | 60289 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 80202 | 71060 | 80202 | 71060 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 87478 | 78431 | 87478 | 78431 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 384 | 666 | 384 | 666 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 91322 | 82585 | 91322 | 82585 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1636 | 2318 | 1636 | 2318 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 87286 | 78143 | 87286 | 78143 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 90899 | 81803 | 90899 | 81803 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 306 | 538 | 306 | 538 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 94564 | 85751 | 94564 | 85751 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1415 | 2020 | 1415 | 2020 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 94316 | 85178 | 94316 | 85178 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 242 | 433 | 242 | 433 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 97816 | 88932 | 97816 | 88932 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1220 | 1756 | 1220 | 1756 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 76631 | 67489 | 76631 | 67489 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 9 | 2 | 9 | 2 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 48617 | 57753 | 48617 | 57753 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 70255 | 79398 | 70255 | 79398 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 104663 | 95520 | 104663 | 95520 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 92515 | 101658 | 92515 | 101658 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 107902 | 98655 | 107902 | 98655 | 0.00 |
| 18/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 90 | 171 | 90 | 171 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 110856 | 101756 | 110856 | 101756 | 0.00 |
| 18/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 655 | 974 | 655 | 974 | 0.00 |
| 18/01/2007 | TRT1 On 01-February-07 | | | Index Future | 247.0800 | 245.8750 | 247.0760 | 245.8750 | 500.00 |
| 18/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 35554 | 25164 | 35554 | 25164 | 0.00 |
| 18/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 794 | 2414 | 794 | 2414 | 0.00 |
| 19/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.1700 | 107.2410 | 107.1650 | 107.2410 | 10.00 |
| 19/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 12264 | 13010 | 12264 | 13010 | 0.00 |
| 19/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 614 | 600 | 614 | 600 | 0.00 |
| 19/01/2007 | GOVI On 01-February-07 | | | jGovi | 249.7000 | 250.0495 | 249.7000 | 250.0495 | 66.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | GOVI On 03-May-07 | | | jGovi | 255.2000 | 255.5465 | 255.2000 | 255.5465 | 144.00 |
| 19/01/2007 | GOVI On 02-August-07 | | | jGovi | 260.8000 | 261.1485 | 260.8000 | 261.1485 | 175.00 |
| 19/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 197000 | 200495 | 197000 | 200495 | 0.00 |
| 19/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 202000 | 205465 | 202000 | 205465 | 0.00 |
| 19/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 203046 | 206525 | 203046 | 206525 | 0.00 |
| 19/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 46 | 40 | 46 | 40 | 0.00 |
| 19/01/2007 | ILBI On 01-February-07 | | | Index Future | 268.9200 | 268.9500 | 268.9210 | 268.9500 | 0.00 |
| 19/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 39858 | 40247 | 39858 | 40247 | 0.00 |
| 19/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 648 | 747 | 648 | 747 | 0.00 |
| 19/01/2007 | J153 On 31-August-10 | | | jSwap | 8.8300 | 8.8310 | 0.0454 | 0.0454 | 0.00 |
| 19/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4500 | 8.4630 | 0.0507 | 0.0500 | 0.00 |
| 19/01/2007 | J186 On 21-December-26 | | | jSwap | 7.9000 | 7.8980 | 0.0393 | 0.0392 | 0.00 |
| 19/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1900 | 9.1800 | 0.0238 | 0.0238 | 0.00 |
| 19/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5000 | 8.5000 | 0.0569 | 0.0571 | 0.00 |
| 19/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3500 | 8.3530 | 0.0616 | 0.0618 | 0.00 |
| 19/01/2007 | J204 On 21-December-18 | | | jSwap | 8.2800 | 8.2930 | 0.0586 | 0.0594 | 0.00 |
| 19/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2200 | 8.2300 | 0.0170 | 0.0180 | 0.00 |
| 19/01/2007 | JBAR On 21-December-05 | | | jBar | 9.3000 | 9.3080 | 0.0000 | 0.0000 | 0.00 |
| 19/01/2007 | JFRA On 01-February-07 | | | jFra | 9.4000 | 9.3660 | 0.0229 | 0.0228 | 0.00 |
| 19/01/2007 | JFRA On 07-February-08 | | | jFra | 9.0900 | 9.0680 | 0.0221 | 0.0221 | 0.00 |
| 19/01/2007 | JFRA On 03-May-07 | | | jFra | 9.4200 | 9.4130 | 0.0230 | 0.0229 | 0.00 |
| 19/01/2007 | JFRA On 02-August-07 | | | jFra | 9.4100 | 9.4040 | 0.0229 | 0.0229 | 0.00 |
| 19/01/2007 | JFRA On 01-November-07 | | | jFra | 9.2700 | 9.2580 | 0.0243 | 0.0242 | 0.00 |
| 19/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4618 | 4546 | 4618 | 4546 | 0.00 |
| 19/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22410 | 22415 | 22410 | 22415 | 0.00 |
| 19/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18542 | 18588 | 18542 | 18588 | 0.00 |
| 19/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4692 | 4666 | 4692 | 4666 | 0.00 |
| 19/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 6 | 6 | 6 | 6 | 0.00 |
| 19/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4709 | 4686 | 4709 | 4686 | 0.00 |
| 19/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 46 | 48 | 46 | 48 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4786 | 4749 | 4786 | 4749 | 0.00 |
| 19/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 138 | 143 | 138 | 143 | 0.00 |
| 19/01/2007 | JN02 On 01-February-07 | | | jNote | 9.1300 | 9.1130 | 0.1659 | 0.1657 | 0.00 |
| 19/01/2007 | JN02 On 03-May-07 | | | jNote | 9.0200 | 9.0010 | 0.1641 | 0.1638 | 0.00 |
| 19/01/2007 | JN02 On 02-August-07 | | | jNote | 8.8800 | 8.8690 | 0.1618 | 0.1616 | 0.00 |
| 19/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 5004 | 5014 | 5004 | 5014 | 0.00 |
| 19/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 2734 | 2962 | 2734 | 2962 | 0.00 |
| 19/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 8675 | 8608 | 8675 | 8608 | 0.00 |
| 19/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 12935 | 13141 | 12935 | 13141 | 0.00 |
| 19/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 11526 | 11456 | 11526 | 11456 | 0.00 |
| 19/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 18215 | 18400 | 18215 | 18400 | 0.00 |
| 19/01/2007 | JN05 On 01-February-07 | | | jNote | 8.6100 | 8.6100 | 0.3453 | 0.3453 | 0.00 |
| 19/01/2007 | JN05 On 03-May-07 | | | jNote | 8.5400 | 8.5390 | 0.3432 | 0.3431 | 0.00 |
| 19/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4600 | 8.4620 | 0.3408 | 0.3408 | 0.00 |
| 19/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 11 | 15 | 11 | 15 | 0.00 |
| 19/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 25511 | 25682 | 25511 | 25682 | 0.00 |
| 19/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 2050 | 2056 | 2050 | 2056 | 0.00 |
| 19/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 30456 | 30628 | 30456 | 30628 | 0.00 |
| 19/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 4062 | 4072 | 4062 | 4072 | 0.00 |
| 19/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 35715 | 35811 | 35715 | 35811 | 0.00 |
| 19/01/2007 | JN10 On 01-February-07 | | | jNote | 8.2800 | 8.2840 | 0.5545 | 0.5548 | 0.00 |
| 19/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2300 | 8.2300 | 0.5525 | 0.5527 | 0.00 |
| 19/01/2007 | JN10 On 02-August-07 | | | jNote | 8.1700 | 8.1730 | 0.5503 | 0.5505 | 0.00 |
| 19/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 48220 | 47954 | 48220 | 47954 | 0.00 |
| 19/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 304 | 320 | 304 | 320 | 0.00 |
| 19/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 52289 | 52033 | 52289 | 52033 | 0.00 |
| 19/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1124 | 1155 | 1124 | 1155 | 0.00 |
| 19/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 57109 | 56865 | 57109 | 56865 | 0.00 |
| 19/01/2007 | JROD On 31-January-07 | | | jRod | 8.4400 | 8.4420 | 0.0018 | 0.0013 | 0.00 |
| 19/01/2007 | JROD On 28-February-07 | | | jRod | 8.7700 | 8.7740 | 0.0025 | 0.0021 | 0.00 |
| 19/01/2007 | JROD On 30-March-07 | | | jRod | 9.1000 | 9.1080 | 0.0033 | 0.0029 | 0.00 |
| 19/01/2007 | JROD On 30-April-07 | | | jRod | 8.9100 | 8.9170 | 0.0051 | 0.0047 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | JROD On 31-May-07 | | | jRod | 9.1500 | 9.1560 | 0.0063 | 0.0059 | 0.00 |
| 19/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.2600 | 246.4440 | 246.2610 | 246.4440 | 15.00 |
| 19/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 28216 | 30003 | 28216 | 30003 | 0.00 |
| 19/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 1406 | 1363 | 1406 | 1363 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.2500 | 8.2250 | 120.1143 | 120.1804 | 72.00 |
| 19/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1900 | 8.1650 | 116.1344 | 116.1964 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.0300 | 8.0090 | 118.9198 | 118.9690 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 3628 | 4107 | 3628 | 4107 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3463 | 3281 | 3463 | 3281 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 15795 | 16247 | 15795 | 16247 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6094 | 5926 | 6094 | 5926 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 22127 | 22483 | 22127 | 22483 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8523 | 8388 | 8523 | 8388 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 811 | 1025 | 811 | 1025 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8941 | 8494 | 8941 | 8494 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 22257 | 22775 | 22257 | 22775 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3414 | 3312 | 3414 | 3312 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 7952 | 8569 | 7952 | 8569 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 1205 | 1161 | 1205 | 1161 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 16674 | 17339 | 16674 | 17339 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 144 | 148 | 144 | 148 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 10658 | 11306 | 10658 | 11306 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 638 | 625 | 638 | 625 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 9270 | 9905 | 9270 | 9905 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 885 | 859 | 885 | 859 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 19987 | 20485 | 19987 | 20485 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 4181 | 4059 | 4181 | 4059 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 25938 | 26319 | 25938 | 26319 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6657 | 6547 | 6657 | 6547 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 24616 | 25279 | 24616 | 25279 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 16 | 18 | 16 | 18 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 21109 | 21617 | 21109 | 21617 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3783 | 3671 | 3783 | 3671 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 26936 | 27324 | 26936 | 27324 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6242 | 6138 | 6242 | 6138 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 27953 | 28346 | 27953 | 28346 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5847 | 5749 | 5847 | 5749 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 81 | 123 | 81 | 123 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 16583 | 15964 | 16583 | 15964 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 4 | 8 | 4 | 8 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 24955 | 24298 | 24955 | 24298 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33478 | 32817 | 33478 | 32817 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 42084 | 41423 | 42084 | 41423 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 59537 | 58876 | 59537 | 58876 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 50770 | 50109 | 50770 | 50109 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 32599 | 33260 | 32599 | 33260 | 0.00 |
| 19/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 27097 | 27647 | 27097 | 27647 | 0.00 |
| 19/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2211 | 2143 | 2211 | 2143 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 32184 | 32598 | 32184 | 32598 | 0.00 |
| 19/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4455 | 4378 | 4455 | 4378 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8600 | 7.8350 | 140.1733 | 140.3242 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.8100 | 7.7900 | 136.3925 | 136.5401 | 504.00 |
| 19/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.7100 | 7.6920 | 139.6934 | 139.8528 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 9565 | 10735 | 9565 | 10735 | 250.00 |
| 19/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 6178 | 5839 | 6178 | 5839 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 55822 | 57100 | 55822 | 57100 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 6182 | 5983 | 6182 | 5983 | 0.00 |
| 19/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 67083 | 68368 | 67083 | 68368 | 0.00 |
| 19/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 11768 | 11460 | 11768 | 11460 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 14431 | 15769 | 14431 | 15769 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3558 | 3388 | 3558 | 3388 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4326 | 5137 | 4326 | 5137 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 12273 | 11576 | 12273 | 11576 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 701 | 957 | 701 | 957 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 27824 | 26572 | 27824 | 26572 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 85824 | 87240 | 85824 | 87240 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1737 | 1677 | 1737 | 1677 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 29969 | 31475 | 29969 | 31475 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 624 | 621 | 624 | 621 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 40438 | 41954 | 40438 | 41954 | 150.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 174 | 182 | 174 | 182 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 47543 | 49058 | 47543 | 49058 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 68 | 74 | 68 | 74 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 51103 | 52616 | 51103 | 52616 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 41 | 46 | 41 | 46 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 58208 | 59719 | 58208 | 59719 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 15 | 17 | 15 | 17 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 67412 | 68760 | 67412 | 68760 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3844 | 3715 | 3844 | 3715 | 0.00 |
| 19/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 77562 | 78918 | 77562 | 78918 | 0.00 |
| 19/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8659 | 8421 | 8659 | 8421 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 120060 | 121569 | 120060 | 121569 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 54659 | 56171 | 54659 | 56171 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 25 | 28 | 25 | 28 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 65277 | 66787 | 65277 | 66787 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 5 | 6 | 5 | 6 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 70410 | 71772 | 70410 | 71772 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3390 | 3276 | 3390 | 3276 | 0.00 |
| 19/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 80266 | 81637 | 80266 | 81637 | 0.00 |
| 19/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7995 | 7772 | 7995 | 7772 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 73440 | 74815 | 73440 | 74815 | 0.00 |
| 19/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2982 | 2881 | 2982 | 2881 | 0.00 |
| 19/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 77007 | 78520 | 77007 | 78520 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1381 | 1301 | 1381 | 1301 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 82743 | 84252 | 82743 | 84252 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 53 | 89 | 53 | 89 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 46715 | 45243 | 46715 | 45243 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 2 | 4 | 2 | 4 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 66575 | 65068 | 66575 | 65068 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 99893 | 101402 | 99893 | 101402 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 116729 | 118238 | 116729 | 118238 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 133259 | 134768 | 133259 | 134768 | 0.00 |
| 19/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 94195 | 95634 | 94195 | 95634 | 0.00 |
| 19/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 5266 | 5111 | 5266 | 5111 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.4900 | 7.4680 | 132.2146 | 132.4794 | 2.00 |
| 19/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4400 | 7.4180 | 135.2820 | 135.5595 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.4000 | 7.3770 | 132.9952 | 133.2596 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 12216 | 14082 | 12216 | 14082 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10832 | 10049 | 10832 | 10049 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 103122 | 105621 | 103122 | 105621 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6815 | 6540 | 6815 | 6540 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 114998 | 117230 | 114998 | 117230 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 14092 | 13680 | 14092 | 13680 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2215 | 2924 | 2215 | 2924 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 32842 | 30902 | 32842 | 30902 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 34270 | 36814 | 34270 | 36814 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2013 | 1908 | 2013 | 1908 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 62238 | 64890 | 62238 | 64890 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 200 | 204 | 200 | 204 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 85128 | 87779 | 85128 | 87779 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 21 | 23 | 21 | 23 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 96404 | 99054 | 96404 | 99054 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 6 | 7 | 6 | 7 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 122457 | 125061 | 122457 | 125061 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 4024 | 3854 | 4024 | 3854 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 118506 | 121155 | 118506 | 121155 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 132753 | 135094 | 132753 | 135094 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 9860 | 9557 | 9860 | 9557 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 132308 | 134951 | 132308 | 134951 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 3043 | 2912 | 3043 | 2912 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 137282 | 139647 | 137282 | 139647 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8988 | 8708 | 8988 | 8708 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 141840 | 144227 | 141840 | 144227 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 8181 | 7924 | 8181 | 7924 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 145276 | 147925 | 145276 | 147925 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 152167 | 154866 | 152167 | 154866 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1685 | 1610 | 1685 | 1610 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 160289 | 162751 | 160289 | 162751 | 0.00 |
| 19/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5540 | 5358 | 5540 | 5358 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 90784 | 93434 | 90784 | 93434 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 11 | 13 | 11 | 13 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 162 | 266 | 162 | 266 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 63988 | 61444 | 63988 | 61444 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 4 | 9 | 4 | 9 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 98270 | 95626 | 98270 | 95626 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 134000 | 131352 | 134000 | 131352 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 171124 | 173773 | 171124 | 173773 | 0.00 |
| 19/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 127372 | 129997 | 127372 | 129997 | 0.00 |
| 19/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3504 | 3354 | 3504 | 3354 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.8500 | 8.8280 | 105.5261 | 105.5432 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.6500 | 8.6240 | 102.8911 | 102.9082 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.4400 | 8.4120 | 105.1815 | 105.1951 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 852 | 966 | 852 | 966 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1804 | 1748 | 1804 | 1748 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 3923 | 4033 | 3923 | 4033 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3115 | 3053 | 3115 | 3053 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 5805 | 5894 | 5805 | 5894 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4096 | 4049 | 4096 | 4049 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 668 | 769 | 668 | 769 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 2122 | 2052 | 2122 | 2052 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 513 | 601 | 513 | 601 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2469 | 2387 | 2469 | 2387 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 204 | 254 | 204 | 254 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3668 | 3548 | 3668 | 3548 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5045 | 5169 | 5045 | 5169 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2297 | 2250 | 2297 | 2250 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6425 | 6519 | 6425 | 6519 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3629 | 3586 | 3629 | 3586 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 4808 | 4929 | 4808 | 4929 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2447 | 2397 | 2447 | 2397 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5289 | 5415 | 5289 | 5415 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2154 | 2109 | 2154 | 2109 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 6750 | 6845 | 6750 | 6845 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3409 | 3368 | 3409 | 3368 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6586 | 6681 | 6586 | 6681 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3518 | 3476 | 3518 | 3476 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6326 | 6461 | 6326 | 6461 | 0.00 |
| 19/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1644 | 1609 | 1644 | 1609 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 26 | 37 | 26 | 37 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6011 | 5852 | 6011 | 5852 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 1 | 3 | 1 | 3 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8518 | 8349 | 8518 | 8349 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 11057 | 10886 | 11057 | 10886 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13606 | 13436 | 13606 | 13436 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 16165 | 15995 | 16165 | 15995 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 18734 | 18564 | 18734 | 18564 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 21312 | 21142 | 21312 | 21142 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 29105 | 28935 | 29105 | 28935 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 26498 | 26328 | 26498 | 26328 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23900 | 23730 | 23900 | 23730 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7424 | 7524 | 7424 | 7524 | 0.00 |
| 19/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2999 | 2962 | 2999 | 2962 | 0.00 |
| 19/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6900 | 8.6910 | 106.8010 | 106.8029 | 0.00 |
| 19/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.5800 | 8.5740 | 104.1964 | 104.1981 | 0.00 |
| 19/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.4800 | 8.4850 | 106.5151 | 106.5137 | 0.00 |
| 19/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1904 | 1962 | 1904 | 1962 | 0.00 |
| 19/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 814 | 853 | 814 | 853 | 0.00 |
| 19/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 2959 | 2983 | 2959 | 2983 | 0.00 |
| 19/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4216 | 4224 | 4216 | 4224 | 0.00 |
| 19/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5087 | 5092 | 5087 | 5092 | 0.00 |
| 19/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4853 | 4873 | 4853 | 4873 | 0.00 |
| 19/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 5198 | 5225 | 5198 | 5225 | 0.00 |
| 19/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2273 | 2283 | 2273 | 2283 | 0.00 |
| 19/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 213 | 242 | 213 | 242 | 0.00 |
| 19/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3832 | 3842 | 3832 | 3842 | 0.00 |
| 19/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1475 | 1494 | 1475 | 1494 | 0.00 |
| 19/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6937 | 6939 | 6937 | 6939 | 0.00 |
| 19/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 3452 | 3458 | 3452 | 3458 | 0.00 |
| 19/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6876 | 6897 | 6876 | 6897 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 5 | 7 | 5 | 7 | 0.00 |
| 19/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 8362 | 8345 | 8362 | 8345 | 0.00 |
| 19/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 7136 | 7139 | 7136 | 7139 | 0.00 |
| 19/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3262 | 3280 | 3262 | 3280 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8400 | 7.8210 | 106.3724 | 106.4982 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7700 | 7.7510 | 108.8476 | 108.9710 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.7200 | 7.6930 | 106.8451 | 106.9716 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 3591 | 4278 | 3591 | 4278 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9116 | 8545 | 9116 | 8545 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 46420 | 47494 | 46420 | 47494 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4766 | 4606 | 4766 | 4606 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 52857 | 53880 | 52857 | 53880 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8958 | 8717 | 8958 | 8717 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 11887 | 13008 | 11887 | 13008 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2484 | 2347 | 2484 | 2347 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 576 | 792 | 576 | 792 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 21301 | 20260 | 21301 | 20260 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 24464 | 25718 | 24464 | 25718 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 400 | 396 | 400 | 396 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 38500 | 39761 | 38500 | 39761 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 38 | 41 | 38 | 41 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 46985 | 48245 | 46985 | 48245 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 7 | 8 | 7 | 8 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 55708 | 56837 | 55708 | 56837 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2977 | 2873 | 2977 | 2873 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 61244 | 62324 | 61244 | 62324 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6531 | 6347 | 6531 | 6347 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 41333 | 42594 | 41333 | 42594 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 22 | 25 | 22 | 25 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 44163 | 45422 | 44163 | 45422 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 13 | 15 | 13 | 15 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 52607 | 53865 | 52607 | 53865 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 2 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 58105 | 59246 | 58105 | 59246 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2630 | 2537 | 2630 | 2537 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 63408 | 64501 | 63408 | 64501 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6015 | 5843 | 6015 | 5843 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 60528 | 61679 | 60528 | 61679 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2317 | 2234 | 2317 | 2234 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 65597 | 66702 | 65597 | 66702 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5533 | 5373 | 5533 | 5373 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 66495 | 67753 | 66495 | 67753 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 70416 | 71599 | 70416 | 71599 | 0.00 |
| 19/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1359 | 1309 | 1359 | 1309 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 42 | 72 | 42 | 72 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36247 | 35018 | 36247 | 35018 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 3 | 1 | 3 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 51969 | 50712 | 51969 | 50712 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 68020 | 66762 | 68020 | 66762 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 80139 | 81397 | 80139 | 81397 | 0.00 |
| 19/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 74567 | 75714 | 74567 | 75714 | 0.00 |
| 19/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3908 | 3790 | 3908 | 3790 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7400 | 7.7270 | 106.8906 | 107.0077 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6800 | 7.6670 | 105.1933 | 105.3092 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6300 | 7.6160 | 107.5367 | 107.6512 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 5935 | 6773 | 5935 | 6773 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5423 | 5090 | 5423 | 5090 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 58176 | 59283 | 58176 | 59283 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1183 | 1131 | 1183 | 1131 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 63363 | 64393 | 63363 | 64393 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3629 | 3514 | 3629 | 3514 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 722 | 967 | 722 | 967 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18697 | 17771 | 18697 | 17771 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 19194 | 20347 | 19194 | 20347 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 620 | 601 | 620 | 601 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 36246 | 37419 | 36246 | 37419 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 21 | 23 | 21 | 23 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 53473 | 54644 | 53473 | 54644 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 60261 | 61432 | 60261 | 61432 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 56875 | 58046 | 56875 | 58046 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 70811 | 71948 | 70811 | 71948 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 497 | 474 | 497 | 474 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 70328 | 71499 | 70328 | 71499 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 74992 | 76065 | 74992 | 76065 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2134 | 2062 | 2134 | 2062 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 74001 | 75142 | 74001 | 75142 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 394 | 376 | 394 | 376 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 77958 | 79040 | 77958 | 79040 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1856 | 1792 | 1856 | 1792 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 77196 | 78341 | 77196 | 78341 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 310 | 296 | 310 | 296 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 80941 | 82031 | 80941 | 82031 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1609 | 1553 | 1609 | 1553 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 63632 | 64803 | 63632 | 64803 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 86801 | 87972 | 86801 | 87972 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 25 | 44 | 25 | 44 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36922 | 35770 | 36922 | 35770 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 96389 | 95218 | 96389 | 95218 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 76092 | 74921 | 76092 | 74921 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 19/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 56266 | 55095 | 56266 | 55095 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 89965 | 91118 | 89965 | 91118 | 0.00 |
| 19/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 112 | 107 | 112 | 107 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 92996 | 94109 | 92996 | 94109 | 0.00 |
| 19/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 883 | 851 | 883 | 851 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6800 | 7.6580 | 103.4977 | 103.6544 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6200 | 7.6000 | 105.8993 | 106.0704 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5800 | 7.5540 | 104.2149 | 104.3766 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 10847 | 12112 | 10847 | 12112 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5232 | 4930 | 5232 | 4930 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 69611 | 71160 | 69611 | 71160 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4328 | 4167 | 4328 | 4167 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 77205 | 78577 | 77205 | 78577 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9175 | 8929 | 9175 | 8929 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2696 | 3332 | 2696 | 3332 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 16757 | 15826 | 16757 | 15826 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 25773 | 27316 | 25773 | 27316 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 975 | 951 | 975 | 951 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 43604 | 45177 | 43604 | 45177 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 106 | 111 | 106 | 111 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 61739 | 63308 | 61739 | 63308 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 7 | 8 | 7 | 8 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 68900 | 70468 | 68900 | 70468 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 2 | 3 | 2 | 3 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 65328 | 66896 | 65328 | 66896 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 4 | 5 | 4 | 5 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 79513 | 81080 | 79513 | 81080 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 81988 | 83597 | 81988 | 83597 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2615 | 2514 | 2615 | 2514 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 88498 | 89932 | 88498 | 89932 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6550 | 6367 | 6550 | 6367 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 85143 | 86764 | 85143 | 86764 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2291 | 2202 | 2291 | 2202 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 91386 | 92833 | 91386 | 92833 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6002 | 5831 | 6002 | 5831 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 88315 | 89947 | 88315 | 89947 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2002 | 1923 | 2002 | 1923 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 94297 | 95757 | 94297 | 95757 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5491 | 5334 | 5491 | 5334 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 72455 | 74023 | 72455 | 74023 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 96851 | 98418 | 96851 | 98418 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 329 | 480 | 329 | 480 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 34575 | 33159 | 34575 | 33159 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 17 | 32 | 17 | 32 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 54972 | 53419 | 54972 | 53419 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 98005 | 96438 | 98005 | 96438 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 19/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 76203 | 74636 | 76203 | 74636 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 101128 | 102793 | 101128 | 102793 | 0.00 |
| 19/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1137 | 1091 | 1137 | 1091 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 106121 | 107625 | 106121 | 107625 | 0.00 |
| 19/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3798 | 3685 | 3798 | 3685 | 0.00 |
| 19/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8700 | 7.8460 | 98.5140 | 98.6234 | 0.00 |
| 19/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.8000 | 7.7740 | 100.8041 | 100.9161 | 0.00 |
| 19/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7400 | 7.7150 | 99.2769 | 99.3861 | 0.00 |
| 19/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1931 | 2412 | 1931 | 2412 | 0.00 |
| 19/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8047 | 7434 | 8047 | 7434 | 0.00 |
| 19/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 10972 | 11570 | 10972 | 11570 | 0.00 |
| 19/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 13316 | 12794 | 13316 | 12794 | 0.00 |
| 19/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 16509 | 17118 | 16509 | 17118 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 15864 | 15381 | 15864 | 15381 | 0.00 |
| 19/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 8590 | 9543 | 8590 | 9543 | 0.00 |
| 19/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1694 | 1553 | 1694 | 1553 | 0.00 |
| 19/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 17886 | 18664 | 17886 | 18664 | 0.00 |
| 19/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 7571 | 7229 | 7571 | 7229 | 0.00 |
| 19/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 23376 | 24112 | 23376 | 24112 | 0.00 |
| 19/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 10435 | 10079 | 10435 | 10079 | 0.00 |
| 19/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 19832 | 20921 | 19832 | 20921 | 0.00 |
| 19/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 136 | 131 | 136 | 131 | 0.00 |
| 19/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 26639 | 27562 | 26639 | 27562 | 0.00 |
| 19/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3864 | 3667 | 3864 | 3667 | 0.00 |
| 19/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 31535 | 32382 | 31535 | 32382 | 0.00 |
| 19/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6486 | 6241 | 6486 | 6241 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.6100 | 7.5880 | 97.5105 | 97.6784 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5600 | 7.5350 | 99.7779 | 99.9448 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5100 | 7.4900 | 98.3598 | 98.5255 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2873 | 3612 | 2873 | 3612 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11626 | 10687 | 11626 | 10687 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 72206 | 73816 | 72206 | 73816 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 967 | 908 | 967 | 908 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 76970 | 78492 | 76970 | 78492 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2984 | 2849 | 2984 | 2849 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 13352 | 14833 | 13352 | 14833 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2184 | 1987 | 2184 | 1987 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 211 | 333 | 211 | 333 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 29443 | 27887 | 29443 | 27887 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 30690 | 32362 | 30690 | 32362 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 142 | 135 | 142 | 135 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 49408 | 51086 | 49408 | 51086 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3 | 3 | 3 | 3 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 64123 | 65801 | 64123 | 65801 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 71363 | 73041 | 71363 | 73041 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 67753 | 69431 | 67753 | 69431 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 78524 | 80202 | 78524 | 80202 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 85836 | 87478 | 85836 | 87478 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 411 | 384 | 411 | 384 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 89747 | 91322 | 89747 | 91322 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1719 | 1636 | 1719 | 1636 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 85608 | 87286 | 85608 | 87286 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 89251 | 90899 | 89251 | 90899 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 327 | 306 | 327 | 306 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 92980 | 94564 | 92980 | 94564 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1487 | 1415 | 1487 | 1415 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 92664 | 94316 | 92664 | 94316 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 259 | 242 | 259 | 242 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 96222 | 97816 | 96222 | 97816 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1283 | 1220 | 1283 | 1220 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 74953 | 76631 | 74953 | 76631 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 4 | 9 | 4 | 9 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 50290 | 48617 | 50290 | 48617 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 71934 | 70255 | 71934 | 70255 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 102985 | 104663 | 102985 | 104663 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 94193 | 92515 | 94193 | 92515 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 106240 | 107902 | 106240 | 107902 | 0.00 |
| 19/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 96 | 90 | 96 | 90 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 109235 | 110856 | 109235 | 110856 | 0.00 |
| 19/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 691 | 655 | 691 | 655 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/01/2007 | TRT1 On 01-February-07 | | | Index Future | 246.8300 | 247.0760 | 246.8310 | 247.0760 | 500.00 |
| 19/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 33165 | 35554 | 33165 | 35554 | 0.00 |
| 19/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 855 | 794 | 855 | 794 | 0.00 |
| 22/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.3200 | 107.1650 | 107.3220 | 107.1650 | 10.00 |
| 22/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 13480 | 12264 | 13480 | 12264 | 0.00 |
| 22/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 260 | 614 | 260 | 614 | 0.00 |
| 22/01/2007 | GOVI On 01-February-07 | | | jGovi | 250.1200 | 249.7000 | 250.1150 | 249.7000 | 66.00 |
| 22/01/2007 | GOVI On 03-May-07 | | | jGovi | 255.6100 | 255.2000 | 255.6120 | 255.2000 | 144.00 |
| 22/01/2007 | GOVI On 02-August-07 | | | jGovi | 261.2200 | 260.8000 | 261.2170 | 260.8000 | 175.00 |
| 22/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 201150 | 197000 | 201150 | 197000 | 0.00 |
| 22/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 206120 | 202000 | 206120 | 202000 | 0.00 |
| 22/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 207205 | 203046 | 207205 | 203046 | 0.00 |
| 22/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 35 | 46 | 35 | 46 | 0.00 |
| 22/01/2007 | ILBI On 01-February-07 | | | Index Future | 268.8500 | 268.9210 | 268.8510 | 268.9210 | 0.00 |
| 22/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 38873 | 39858 | 38873 | 39858 | 0.00 |
| 22/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 363 | 648 | 363 | 648 | 0.00 |
| 22/01/2007 | J153 On 31-August-10 | | | jSwap | 8.8100 | 8.8330 | 0.0447 | 0.0454 | 0.00 |
| 22/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4500 | 8.4520 | 0.0506 | 0.0507 | 0.00 |
| 22/01/2007 | J186 On 21-December-26 | | | jSwap | 7.9000 | 7.8990 | 0.0395 | 0.0393 | 0.00 |
| 22/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1800 | 9.1860 | 0.0238 | 0.0238 | 0.00 |
| 22/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5000 | 8.4970 | 0.0569 | 0.0569 | 0.00 |
| 22/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3500 | 8.3490 | 0.0620 | 0.0616 | 0.00 |
| 22/01/2007 | J204 On 21-December-18 | | | jSwap | 8.2900 | 8.2830 | 0.0592 | 0.0586 | 0.00 |
| 22/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2300 | 8.2180 | 0.0176 | 0.0170 | 0.00 |
| 22/01/2007 | JBAR On 21-December-05 | | | jBar | 9.3000 | 9.3040 | 0.0000 | 0.0000 | 0.00 |
| 22/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3800 | 9.3960 | 0.0228 | 0.0229 | 0.00 |
| 22/01/2007 | JFRA On 07-February-08 | | | jFra | 9.0900 | 9.0860 | 0.0221 | 0.0221 | 0.00 |
| 22/01/2007 | JFRA On 03-May-07 | | | jFra | 9.4000 | 9.4240 | 0.0229 | 0.0230 | 0.00 |
| 22/01/2007 | JFRA On 02-August-07 | | | jFra | 9.4000 | 9.4140 | 0.0229 | 0.0229 | 0.00 |
| 22/01/2007 | JFRA On 01-November-07 | | | jFra | 9.2600 | 9.2740 | 0.0243 | 0.0243 | 0.00 |
| 22/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4570 | 4618 | 4570 | 4618 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22331 | 22410 | 22331 | 22410 | 0.00 |
| 22/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18462 | 18542 | 18462 | 18542 | 0.00 |
| 22/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4639 | 4692 | 4639 | 4692 | 0.00 |
| 22/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 6 | 6 | 6 | 6 | 0.00 |
| 22/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4665 | 4709 | 4665 | 4709 | 0.00 |
| 22/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 46 | 46 | 46 | 46 | 0.00 |
| 22/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4759 | 4786 | 4759 | 4786 | 0.00 |
| 22/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 138 | 138 | 138 | 138 | 0.00 |
| 22/01/2007 | JN02 On 01-February-07 | | | jNote | 9.1100 | 9.1250 | 0.1657 | 0.1659 | 0.00 |
| 22/01/2007 | JN02 On 03-May-07 | | | jNote | 9.0000 | 9.0160 | 0.1638 | 0.1641 | 0.00 |
| 22/01/2007 | JN02 On 02-August-07 | | | jNote | 8.8600 | 8.8830 | 0.1615 | 0.1618 | 0.00 |
| 22/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 4437 | 5004 | 4437 | 5004 | 0.00 |
| 22/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 2366 | 2734 | 2366 | 2734 | 0.00 |
| 22/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 8389 | 8675 | 8389 | 8675 | 0.00 |
| 22/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 12959 | 12935 | 12959 | 12935 | 0.00 |
| 22/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 11255 | 11526 | 11255 | 11526 | 0.00 |
| 22/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 18327 | 18215 | 18327 | 18215 | 0.00 |
| 22/01/2007 | JN05 On 01-February-07 | | | jNote | 8.5900 | 8.6140 | 0.3445 | 0.3453 | 0.00 |
| 22/01/2007 | JN05 On 03-May-07 | | | jNote | 8.5200 | 8.5430 | 0.3424 | 0.3432 | 0.00 |
| 22/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4400 | 8.4640 | 0.3402 | 0.3408 | 0.00 |
| 22/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 2 | 11 | 2 | 11 | 0.00 |
| 22/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 26519 | 25511 | 26519 | 25511 | 0.00 |
| 22/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1827 | 2050 | 1827 | 2050 | 0.00 |
| 22/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 31213 | 30456 | 31213 | 30456 | 0.00 |
| 22/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3814 | 4062 | 3814 | 4062 | 0.00 |
| 22/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 36372 | 35715 | 36372 | 35715 | 0.00 |
| 22/01/2007 | JN10 On 01-February-07 | | | jNote | 8.2800 | 8.2800 | 0.5549 | 0.5545 | 0.00 |
| 22/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2300 | 8.2260 | 0.5529 | 0.5525 | 0.00 |
| 22/01/2007 | JN10 On 02-August-07 | | | jNote | 8.1700 | 8.1690 | 0.5508 | 0.5503 | 0.00 |
| 22/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 48040 | 48220 | 48040 | 48220 | 0.00 |
| 22/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 285 | 304 | 285 | 304 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 52020 | 52289 | 52020 | 52289 | 0.00 |
| 22/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1107 | 1124 | 1107 | 1124 | 0.00 |
| 22/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 56772 | 57109 | 56772 | 57109 | 0.00 |
| 22/01/2007 | JROD On 31-January-07 | | | jRod | 8.4300 | 8.4380 | 0.0013 | 0.0018 | 0.00 |
| 22/01/2007 | JROD On 28-February-07 | | | jRod | 8.7400 | 8.7650 | 0.0020 | 0.0025 | 0.00 |
| 22/01/2007 | JROD On 30-March-07 | | | jRod | 9.0600 | 9.0950 | 0.0028 | 0.0033 | 0.00 |
| 22/01/2007 | JROD On 30-April-07 | | | jRod | 8.8900 | 8.9090 | 0.0046 | 0.0051 | 0.00 |
| 22/01/2007 | JROD On 31-May-07 | | | jRod | 9.1400 | 9.1500 | 0.0058 | 0.0063 | 0.00 |
| 22/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.6000 | 246.2610 | 246.5990 | 246.2610 | 15.00 |
| 22/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 30800 | 28216 | 30800 | 28216 | 0.00 |
| 22/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 610 | 1406 | 610 | 1406 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.2000 | 8.2450 | 120.2796 | 120.1143 | 72.00 |
| 22/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1400 | 8.1850 | 116.2894 | 116.1344 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.9800 | 8.0260 | 119.0442 | 118.9198 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 4104 | 3628 | 4104 | 3628 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 2286 | 3463 | 2286 | 3463 | 0.00 |
| 22/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 16687 | 15795 | 16687 | 15795 | 0.00 |
| 22/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5436 | 6094 | 5436 | 6094 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 22846 | 22127 | 22846 | 22127 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7998 | 8523 | 7998 | 8523 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 834 | 811 | 834 | 811 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7311 | 8941 | 7311 | 8941 | 0.00 |
| 22/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 23362 | 22257 | 23362 | 22257 | 0.00 |
| 22/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2970 | 3414 | 2970 | 3414 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 8998 | 7952 | 8998 | 7952 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 598 | 1205 | 598 | 1205 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 18221 | 16674 | 18221 | 16674 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 38 | 144 | 38 | 144 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 11937 | 10658 | 11937 | 10658 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 264 | 638 | 264 | 638 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 10440 | 9270 | 10440 | 9270 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 402 | 885 | 402 | 885 | 0.00 |
| 22/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 21024 | 19987 | 21024 | 19987 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3669 | 4181 | 3669 | 4181 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 26735 | 25938 | 26735 | 25938 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6210 | 6657 | 6210 | 6657 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 26256 | 24616 | 26256 | 24616 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 2 | 16 | 2 | 16 | 0.00 |
| 22/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 22180 | 21109 | 22180 | 21109 | 0.00 |
| 22/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3305 | 3783 | 3305 | 3783 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 27753 | 26936 | 27753 | 26936 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5814 | 6242 | 5814 | 6242 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 28788 | 27953 | 28788 | 27953 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5438 | 5847 | 5438 | 5847 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 62 | 81 | 62 | 81 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 14911 | 16583 | 14911 | 16583 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2 | 4 | 2 | 4 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 23299 | 24955 | 23299 | 24955 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 31825 | 33478 | 31825 | 33478 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 40431 | 42084 | 40431 | 42084 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 57884 | 59537 | 57884 | 59537 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 49117 | 50770 | 49117 | 50770 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 34251 | 32599 | 34251 | 32599 | 0.00 |
| 22/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 22/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 28322 | 27097 | 28322 | 27097 | 0.00 |
| 22/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1887 | 2211 | 1887 | 2211 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 33089 | 32184 | 33089 | 32184 | 0.00 |
| 22/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4117 | 4455 | 4117 | 4455 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8500 | 7.8550 | 140.2487 | 140.1733 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.8000 | 7.8100 | 136.4663 | 136.3925 | 504.00 |
| 22/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.7100 | 7.7140 | 139.7586 | 139.6934 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 9073 | 9565 | 9073 | 9565 | 250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 4931 | 6178 | 4931 | 6178 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 56196 | 55822 | 56196 | 55822 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5818 | 6182 | 5818 | 6182 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 67387 | 67083 | 67387 | 67083 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 11420 | 11768 | 11420 | 11768 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 14186 | 14431 | 14186 | 14431 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2559 | 3558 | 2559 | 3558 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 3721 | 4326 | 3721 | 4326 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10914 | 12273 | 10914 | 12273 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 436 | 701 | 436 | 701 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 26805 | 27824 | 26805 | 27824 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 86407 | 85824 | 86407 | 85824 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1583 | 1737 | 1583 | 1737 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 30403 | 29969 | 30403 | 29969 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 305 | 624 | 305 | 624 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 41080 | 40438 | 41080 | 40438 | 150.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 62 | 174 | 62 | 174 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 48249 | 47543 | 48249 | 47543 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 19 | 68 | 19 | 68 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 51826 | 51103 | 51826 | 51103 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 10 | 41 | 10 | 41 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 58950 | 58208 | 58950 | 58208 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 3 | 15 | 3 | 15 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 67881 | 67412 | 67881 | 67412 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3575 | 3844 | 3575 | 3844 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 77924 | 77562 | 77924 | 77562 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8369 | 8659 | 8369 | 8659 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 120814 | 120060 | 120814 | 120060 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 55393 | 54659 | 55393 | 54659 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 5 | 25 | 5 | 25 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 66027 | 65277 | 66027 | 65277 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1 | 5 | 1 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 70900 | 70410 | 70900 | 70410 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3143 | 3390 | 3143 | 3390 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 80641 | 80266 | 80641 | 80266 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7719 | 7995 | 7719 | 7995 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 73951 | 73440 | 73951 | 73440 | 0.00 |
| 22/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2756 | 2982 | 2756 | 2982 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 77572 | 77007 | 77572 | 77007 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1294 | 1381 | 1294 | 1381 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 83497 | 82743 | 83497 | 82743 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 19 | 53 | 19 | 53 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 45927 | 46715 | 45927 | 46715 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 65819 | 66575 | 65819 | 66575 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 100647 | 99893 | 100647 | 99893 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 117484 | 116729 | 117484 | 116729 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 134013 | 133259 | 134013 | 133259 | 0.00 |
| 22/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 94636 | 94195 | 94636 | 94195 | 0.00 |
| 22/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 5055 | 5266 | 5055 | 5266 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.4900 | 7.4890 | 132.2650 | 132.2146 | 2.00 |
| 22/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4400 | 7.4400 | 135.3450 | 135.2820 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.4000 | 7.3980 | 133.0329 | 132.9952 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 11070 | 12216 | 11070 | 12216 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 9182 | 10832 | 9182 | 10832 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 103368 | 103122 | 103368 | 103122 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6431 | 6815 | 6431 | 6815 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 115036 | 114998 | 115036 | 114998 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 13753 | 14092 | 13753 | 14092 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1510 | 2215 | 1510 | 2215 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 31633 | 32842 | 31633 | 32842 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 34000 | 34270 | 34000 | 34270 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1239 | 2013 | 1239 | 2013 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 62613 | 62238 | 62613 | 62238 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 72 | 200 | 72 | 200 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 85615 | 85128 | 85615 | 85128 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 4 | 21 | 4 | 21 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 96903 | 96404 | 96903 | 96404 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 1 | 6 | 1 | 6 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 122814 | 122457 | 122814 | 122457 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3751 | 4024 | 3751 | 4024 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 119009 | 118506 | 119009 | 118506 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 132854 | 132753 | 132854 | 132753 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 9584 | 9860 | 9584 | 9860 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 132713 | 132308 | 132713 | 132308 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2817 | 3043 | 2817 | 3043 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 137398 | 137282 | 137398 | 137282 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8726 | 8988 | 8726 | 8988 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 141970 | 141840 | 141970 | 141840 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 7934 | 8181 | 7934 | 8181 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 145780 | 145276 | 145780 | 145276 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 152649 | 152167 | 152649 | 152167 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1538 | 1685 | 1538 | 1685 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 160474 | 160289 | 160474 | 160289 | 0.00 |
| 22/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5348 | 5540 | 5348 | 5540 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 91279 | 90784 | 91279 | 90784 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 2 | 11 | 2 | 11 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 62 | 162 | 62 | 162 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 63384 | 63988 | 63384 | 63988 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 1 | 4 | 1 | 4 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 97763 | 98270 | 97763 | 98270 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 133496 | 134000 | 133496 | 134000 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 171628 | 171124 | 171628 | 171124 | 0.00 |
| 22/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 127753 | 127372 | 127753 | 127372 | 0.00 |
| 22/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3255 | 3504 | 3255 | 3504 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.8100 | 8.8450 | 105.5642 | 105.5261 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.6000 | 8.6460 | 102.9308 | 102.8911 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.3800 | 8.4370 | 105.2137 | 105.1815 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 853 | 852 | 853 | 852 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1425 | 1804 | 1425 | 1804 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4090 | 3923 | 4090 | 3923 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2885 | 3115 | 2885 | 3115 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 5949 | 5805 | 5949 | 5805 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3918 | 4096 | 3918 | 4096 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 654 | 668 | 654 | 668 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 1727 | 2122 | 1727 | 2122 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 489 | 513 | 489 | 513 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2064 | 2469 | 2064 | 2469 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 173 | 204 | 173 | 204 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3256 | 3668 | 3256 | 3668 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5249 | 5045 | 5249 | 5045 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2104 | 2297 | 2104 | 2297 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6582 | 6425 | 6582 | 6425 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3462 | 3629 | 3462 | 3629 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5004 | 4808 | 5004 | 4808 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2247 | 2447 | 2247 | 2447 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5500 | 5289 | 5500 | 5289 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1968 | 2154 | 1968 | 2154 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 6912 | 6750 | 6912 | 6750 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3249 | 3409 | 3249 | 3409 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6745 | 6586 | 6745 | 6586 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3354 | 3518 | 3354 | 3518 | 0.00 |
| 22/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6566 | 6326 | 6566 | 6326 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1487 | 1644 | 1487 | 1644 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 16 | 26 | 16 | 26 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5620 | 6011 | 5620 | 6011 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8136 | 8518 | 8136 | 8518 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10676 | 11057 | 10676 | 11057 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13225 | 13606 | 13225 | 13606 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15785 | 16165 | 15785 | 16165 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 18353 | 18734 | 18353 | 18734 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 20932 | 21312 | 20932 | 21312 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 28725 | 29105 | 28725 | 29105 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 26117 | 26498 | 26117 | 26498 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23519 | 23900 | 23519 | 23900 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7598 | 7424 | 7598 | 7424 | 0.00 |
| 22/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2850 | 2999 | 2850 | 2999 | 0.00 |
| 22/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6600 | 8.6920 | 106.8556 | 106.8010 | 0.00 |
| 22/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.5400 | 8.5750 | 104.2517 | 104.1964 | 0.00 |
| 22/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.4500 | 8.4840 | 106.5648 | 106.5151 | 0.00 |
| 22/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2130 | 1904 | 2130 | 1904 | 0.00 |
| 22/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 494 | 814 | 494 | 814 | 0.00 |
| 22/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 3161 | 2959 | 3161 | 2959 | 0.00 |
| 22/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3865 | 4216 | 3865 | 4216 | 0.00 |
| 22/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5305 | 5087 | 5305 | 5087 | 0.00 |
| 22/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4575 | 4853 | 4575 | 4853 | 0.00 |
| 22/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 5505 | 5198 | 5505 | 5198 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2028 | 2273 | 2028 | 2273 | 0.00 |
| 22/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 200 | 213 | 200 | 213 | 0.00 |
| 22/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3274 | 3832 | 3274 | 3832 | 0.00 |
| 22/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1587 | 1475 | 1587 | 1475 | 0.00 |
| 22/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6496 | 6937 | 6496 | 6937 | 0.00 |
| 22/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 3614 | 3452 | 3614 | 3452 | 0.00 |
| 22/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6541 | 6876 | 6541 | 6876 | 0.00 |
| 22/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 3 | 5 | 3 | 5 | 0.00 |
| 22/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 7813 | 8362 | 7813 | 8362 | 0.00 |
| 22/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 7414 | 7136 | 7414 | 7136 | 0.00 |
| 22/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3044 | 3262 | 3044 | 3262 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8400 | 7.8420 | 106.3963 | 106.3724 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7700 | 7.7720 | 108.8711 | 108.8476 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.7100 | 7.7150 | 106.8624 | 106.8451 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2996 | 3591 | 2996 | 3591 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8282 | 9116 | 8282 | 9116 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 46433 | 46420 | 46433 | 46420 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4543 | 4766 | 4543 | 4766 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 52839 | 52857 | 52839 | 52857 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8767 | 8958 | 8767 | 8958 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 11471 | 11887 | 11471 | 11887 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1828 | 2484 | 1828 | 2484 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 340 | 576 | 340 | 576 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20826 | 21301 | 20826 | 21301 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 24502 | 24464 | 24502 | 24464 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 199 | 400 | 199 | 400 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 38712 | 38500 | 38712 | 38500 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 10 | 38 | 10 | 38 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 47219 | 46985 | 47219 | 46985 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1 | 7 | 1 | 7 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 55774 | 55708 | 55774 | 55708 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2809 | 2977 | 2809 | 2977 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 61255 | 61244 | 61255 | 61244 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6370 | 6531 | 6370 | 6531 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 41556 | 41333 | 41556 | 41333 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 5 | 22 | 5 | 22 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 44392 | 44163 | 44392 | 44163 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 3 | 13 | 3 | 13 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 52844 | 52607 | 52844 | 52607 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 58184 | 58105 | 58184 | 58105 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2474 | 2630 | 2474 | 2630 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 63426 | 63408 | 63426 | 63408 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5861 | 6015 | 5861 | 6015 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 60619 | 60528 | 60619 | 60528 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2173 | 2317 | 2173 | 2317 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 65623 | 65597 | 65623 | 65597 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5386 | 5533 | 5386 | 5533 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 66735 | 66495 | 66735 | 66495 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 70550 | 70416 | 70550 | 70416 | 0.00 |
| 22/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1259 | 1359 | 1259 | 1359 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 14 | 42 | 14 | 42 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 35979 | 36247 | 35979 | 36247 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 51728 | 51969 | 51728 | 51969 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 67781 | 68020 | 67781 | 68020 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 80378 | 80139 | 80378 | 80139 | 0.00 |
| 22/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 74620 | 74567 | 74620 | 74567 | 0.00 |
| 22/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3788 | 3908 | 3788 | 3908 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7400 | 7.7430 | 106.9199 | 106.8906 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6800 | 7.6830 | 105.2222 | 105.1933 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6300 | 7.6320 | 107.5581 | 107.5367 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 5391 | 5935 | 5391 | 5935 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4587 | 5423 | 4587 | 5423 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 58374 | 58176 | 58374 | 58176 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1091 | 1183 | 1091 | 1183 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 63461 | 63363 | 63461 | 63363 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3512 | 3629 | 3512 | 3629 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 457 | 722 | 457 | 722 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18139 | 18697 | 18139 | 18697 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 19210 | 19194 | 19210 | 19194 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 343 | 620 | 343 | 620 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 36523 | 36246 | 36523 | 36246 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5 | 21 | 5 | 21 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 53765 | 53473 | 53765 | 53473 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 60554 | 60261 | 60554 | 60261 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 57167 | 56875 | 57167 | 56875 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 71052 | 70811 | 71052 | 70811 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 448 | 497 | 448 | 497 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 70620 | 70328 | 70620 | 70328 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 75124 | 74992 | 75124 | 74992 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2052 | 2134 | 2052 | 2134 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 74250 | 74001 | 74250 | 74001 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 353 | 394 | 353 | 394 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 78098 | 77958 | 78098 | 77958 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1781 | 1856 | 1781 | 1856 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 77452 | 77196 | 77452 | 77196 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 277 | 310 | 277 | 310 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 81088 | 80941 | 81088 | 80941 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1541 | 1609 | 1541 | 1609 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 63925 | 63632 | 63925 | 63632 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 87094 | 86801 | 87094 | 86801 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 7 | 25 | 7 | 25 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36612 | 36922 | 36612 | 36922 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 96097 | 96389 | 96097 | 96389 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 75800 | 76092 | 75800 | 76092 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 55973 | 56266 | 55973 | 56266 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 90239 | 89965 | 90239 | 89965 | 0.00 |
| 22/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 97 | 112 | 97 | 112 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 93167 | 92996 | 93167 | 92996 | 0.00 |
| 22/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 839 | 883 | 839 | 883 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6700 | 7.6780 | 103.5682 | 103.4977 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6100 | 7.6220 | 105.9770 | 105.8993 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5700 | 7.5750 | 104.2841 | 104.2149 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 10395 | 10847 | 10395 | 10847 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4074 | 5232 | 4074 | 5232 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 70093 | 69611 | 70093 | 69611 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4034 | 4328 | 4034 | 4328 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 77592 | 77205 | 77592 | 77205 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8869 | 9175 | 8869 | 9175 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2135 | 2696 | 2135 | 2696 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15491 | 16757 | 15491 | 16757 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 26036 | 25773 | 26036 | 25773 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 534 | 975 | 534 | 975 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 44236 | 43604 | 44236 | 43604 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 33 | 106 | 33 | 106 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 62438 | 61739 | 62438 | 61739 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 7 | 1 | 7 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 69603 | 68900 | 69603 | 68900 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 66030 | 65328 | 66030 | 65328 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 4 | 0 | 4 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 80217 | 79513 | 80217 | 79513 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 82556 | 81988 | 82556 | 81988 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2406 | 2615 | 2406 | 2615 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 88944 | 88498 | 88944 | 88498 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6303 | 6550 | 6303 | 6550 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 85729 | 85143 | 85729 | 85143 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2101 | 2291 | 2101 | 2291 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 91846 | 91386 | 91846 | 91386 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5768 | 6002 | 5768 | 6002 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 88919 | 88315 | 88919 | 88315 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1829 | 2002 | 1829 | 2002 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 94769 | 94297 | 94769 | 94297 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5271 | 5491 | 5271 | 5491 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 73159 | 72455 | 73159 | 72455 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 97556 | 96851 | 97556 | 96851 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 173 | 329 | 173 | 329 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33714 | 34575 | 33714 | 34575 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 5 | 17 | 5 | 17 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 54254 | 54972 | 54254 | 54972 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 97300 | 98005 | 97300 | 98005 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 75498 | 76203 | 75498 | 76203 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 101792 | 101128 | 101792 | 101128 | 0.00 |
| 22/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1023 | 1137 | 1023 | 1137 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 106643 | 106121 | 106643 | 106121 | 0.00 |
| 22/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3627 | 3798 | 3627 | 3798 | 0.00 |
| 22/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8600 | 7.8670 | 98.5349 | 98.5140 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.7900 | 7.7960 | 100.8245 | 100.8041 | 0.00 |
| 22/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7300 | 7.7370 | 99.2918 | 99.2769 | 0.00 |
| 22/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1544 | 1931 | 1544 | 1931 | 0.00 |
| 22/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7452 | 8047 | 7452 | 8047 | 0.00 |
| 22/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 10893 | 10972 | 10893 | 10972 | 0.00 |
| 22/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 13034 | 13316 | 13034 | 13316 | 0.00 |
| 22/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 16461 | 16509 | 16461 | 16509 | 0.00 |
| 22/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 15667 | 15864 | 15667 | 15864 | 0.00 |
| 22/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 8334 | 8590 | 8334 | 8590 | 0.00 |
| 22/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1230 | 1694 | 1230 | 1694 | 0.00 |
| 22/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 17852 | 17886 | 17852 | 17886 | 0.00 |
| 22/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 7334 | 7571 | 7334 | 7571 | 0.00 |
| 22/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 23353 | 23376 | 23353 | 23376 | 0.00 |
| 22/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 10263 | 10435 | 10263 | 10435 | 0.00 |
| 22/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 19960 | 19832 | 19960 | 19832 | 0.00 |
| 22/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 57 | 136 | 57 | 136 | 0.00 |
| 22/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 26669 | 26639 | 26669 | 26639 | 0.00 |
| 22/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3691 | 3864 | 3691 | 3864 | 0.00 |
| 22/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 31544 | 31535 | 31544 | 31535 | 0.00 |
| 22/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6346 | 6486 | 6346 | 6486 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.6000 | 7.6090 | 97.5904 | 97.5105 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5500 | 7.5560 | 99.8573 | 99.7779 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5000 | 7.5110 | 98.4229 | 98.3598 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2442 | 2873 | 2442 | 2873 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10397 | 11626 | 10397 | 11626 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 72896 | 72206 | 72896 | 72206 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 863 | 967 | 863 | 967 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 77457 | 76970 | 77457 | 76970 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2839 | 2984 | 2839 | 2984 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 13419 | 13352 | 13419 | 13352 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1452 | 2184 | 1452 | 2184 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 110 | 211 | 110 | 211 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 28544 | 29443 | 28544 | 29443 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 31396 | 30690 | 31396 | 30690 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 49 | 142 | 49 | 142 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 50204 | 49408 | 50204 | 49408 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 64922 | 64123 | 64922 | 64123 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 72162 | 71363 | 72162 | 71363 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 68552 | 67753 | 68552 | 67753 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 79323 | 78524 | 79323 | 78524 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 86577 | 85836 | 86577 | 85836 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 357 | 411 | 357 | 411 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 90282 | 89747 | 90282 | 89747 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1623 | 1719 | 1623 | 1719 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 86407 | 85608 | 86407 | 85608 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 90002 | 89251 | 90002 | 89251 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 283 | 327 | 283 | 327 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 93524 | 92980 | 93524 | 92980 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1401 | 1487 | 1401 | 1487 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 93422 | 92664 | 93422 | 92664 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 222 | 259 | 222 | 259 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 96775 | 96222 | 96775 | 96222 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1206 | 1283 | 1206 | 1283 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 75752 | 74953 | 75752 | 74953 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 4 | 1 | 4 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 49488 | 50290 | 49488 | 50290 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 71135 | 71934 | 71135 | 71934 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 103783 | 102985 | 103783 | 102985 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 93394 | 94193 | 93394 | 94193 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 107018 | 106240 | 107018 | 106240 | 0.00 |
| 22/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 80 | 96 | 80 | 96 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 109818 | 109235 | 109818 | 109235 | 0.00 |
| 22/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 643 | 691 | 643 | 691 | 0.00 |
| 22/01/2007 | TRT1 On 01-February-07 | | | Index Future | 247.1500 | 246.8310 | 247.1460 | 246.8310 | 500.00 |
| 22/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 35792 | 33165 | 35792 | 33165 | 0.00 |
| 22/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 332 | 855 | 332 | 855 | 0.00 |
| 23/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.3000 | 107.3220 | 107.3020 | 107.3220 | 10.00 |
| 23/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 13236 | 13480 | 13236 | 13480 | 0.00 |
| 23/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 216 | 260 | 216 | 260 | 0.00 |
| 23/01/2007 | GOVI On 01-February-07 | | | jGovi | 250.1300 | 250.1150 | 250.1270 | 250.1150 | 66.00 |
| 23/01/2007 | GOVI On 03-May-07 | | | jGovi | 255.6200 | 255.6120 | 255.6240 | 255.6120 | 144.00 |
| 23/01/2007 | GOVI On 02-August-07 | | | jGovi | 261.2300 | 261.2170 | 261.2290 | 261.2170 | 175.00 |
| 23/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 201270 | 201150 | 201270 | 201150 | 0.00 |
| 23/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 206240 | 206120 | 206240 | 206120 | 0.00 |
| 23/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 207323 | 207205 | 207323 | 207205 | 0.00 |
| 23/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 33 | 35 | 33 | 35 | 0.00 |
| 23/01/2007 | ILBI On 01-February-07 | | | Index Future | 268.6800 | 268.8510 | 268.6790 | 268.8510 | 0.00 |
| 23/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 37124 | 38873 | 37124 | 38873 | 0.00 |
| 23/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 334 | 363 | 334 | 363 | 0.00 |
| 23/01/2007 | J153 On 31-August-10 | | | jSwap | 8.8200 | 8.8110 | 0.0451 | 0.0447 | 0.00 |
| 23/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4600 | 8.4540 | 0.0503 | 0.0506 | 0.00 |
| 23/01/2007 | J186 On 21-December-26 | | | jSwap | 7.9100 | 7.9010 | 0.0400 | 0.0395 | 0.00 |
| 23/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1700 | 9.1780 | 0.0237 | 0.0238 | 0.00 |
| 23/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5000 | 8.4950 | 0.0573 | 0.0569 | 0.00 |
| 23/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3500 | 8.3540 | 0.0619 | 0.0620 | 0.00 |
| 23/01/2007 | J204 On 21-December-18 | | | jSwap | 8.2900 | 8.2900 | 0.0595 | 0.0592 | 0.00 |
| 23/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2300 | 8.2260 | 0.0181 | 0.0176 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | JBAR On 21-December-05 | | | jBar | 9.3100 | 9.3040 | 0.0000 | 0.0000 | 0.00 |
| 23/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3800 | 9.3760 | 0.0229 | 0.0228 | 0.00 |
| 23/01/2007 | JFRA On 07-February-08 | | | jFra | 9.0800 | 9.0850 | 0.0221 | 0.0221 | 0.00 |
| 23/01/2007 | JFRA On 03-May-07 | | | jFra | 9.3900 | 9.4020 | 0.0229 | 0.0229 | 0.00 |
| 23/01/2007 | JFRA On 02-August-07 | | | jFra | 9.3800 | 9.3960 | 0.0229 | 0.0229 | 0.00 |
| 23/01/2007 | JFRA On 01-November-07 | | | jFra | 9.2400 | 9.2640 | 0.0242 | 0.0243 | 0.00 |
| 23/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4588 | 4570 | 4588 | 4570 | 0.00 |
| 23/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22291 | 22331 | 22291 | 22331 | 0.00 |
| 23/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18448 | 18462 | 18448 | 18462 | 0.00 |
| 23/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4610 | 4639 | 4610 | 4639 | 0.00 |
| 23/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 6 | 6 | 6 | 6 | 0.00 |
| 23/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4632 | 4665 | 4632 | 4665 | 0.00 |
| 23/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 47 | 46 | 47 | 46 | 0.00 |
| 23/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4708 | 4759 | 4708 | 4759 | 0.00 |
| 23/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 142 | 138 | 142 | 138 | 0.00 |
| 23/01/2007 | JN02 On 01-February-07 | | | jNote | 9.1000 | 9.1140 | 0.1655 | 0.1657 | 0.00 |
| 23/01/2007 | JN02 On 03-May-07 | | | jNote | 8.9900 | 8.9990 | 0.1637 | 0.1638 | 0.00 |
| 23/01/2007 | JN02 On 02-August-07 | | | jNote | 8.8600 | 8.8620 | 0.1615 | 0.1615 | 0.00 |
| 23/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 4153 | 4437 | 4153 | 4437 | 0.00 |
| 23/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 2282 | 2366 | 2282 | 2366 | 0.00 |
| 23/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 8291 | 8389 | 8291 | 8389 | 0.00 |
| 23/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 12971 | 12959 | 12971 | 12959 | 0.00 |
| 23/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 11225 | 11255 | 11225 | 11255 | 0.00 |
| 23/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 18279 | 18327 | 18279 | 18327 | 0.00 |
| 23/01/2007 | JN05 On 01-February-07 | | | jNote | 8.6000 | 8.5890 | 0.3450 | 0.3445 | 0.00 |
| 23/01/2007 | JN05 On 03-May-07 | | | jNote | 8.5300 | 8.5190 | 0.3429 | 0.3424 | 0.00 |
| 23/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4600 | 8.4420 | 0.3407 | 0.3402 | 0.00 |
| 23/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 1 | 2 | 1 | 2 | 0.00 |
| 23/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 25952 | 26519 | 25952 | 26519 | 0.00 |
| 23/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1874 | 1827 | 1874 | 1827 | 0.00 |
| 23/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 30692 | 31213 | 30692 | 31213 | 0.00 |
| 23/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3901 | 3814 | 3901 | 3814 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 35847 | 36372 | 35847 | 36372 | 0.00 |
| 23/01/2007 | JN10 On 01-February-07 | | | jNote | 8.2800 | 8.2830 | 0.5548 | 0.5549 | 0.00 |
| 23/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2300 | 8.2300 | 0.5528 | 0.5529 | 0.00 |
| 23/01/2007 | JN10 On 02-August-07 | | | jNote | 8.1700 | 8.1740 | 0.5507 | 0.5508 | 0.00 |
| 23/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 48098 | 48040 | 48098 | 48040 | 0.00 |
| 23/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 275 | 285 | 275 | 285 | 0.00 |
| 23/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 52069 | 52020 | 52069 | 52020 | 0.00 |
| 23/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1095 | 1107 | 1095 | 1107 | 0.00 |
| 23/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 56749 | 56772 | 56749 | 56772 | 0.00 |
| 23/01/2007 | JROD On 31-January-07 | | | jRod | 8.4300 | 8.4330 | 0.0013 | 0.0013 | 0.00 |
| 23/01/2007 | JROD On 28-February-07 | | | jRod | 8.7400 | 8.7430 | 0.0020 | 0.0020 | 0.00 |
| 23/01/2007 | JROD On 30-March-07 | | | jRod | 9.0600 | 9.0630 | 0.0028 | 0.0028 | 0.00 |
| 23/01/2007 | JROD On 30-April-07 | | | jRod | 8.9000 | 8.8930 | 0.0046 | 0.0046 | 0.00 |
| 23/01/2007 | JROD On 31-May-07 | | | jRod | 9.1400 | 9.1350 | 0.0058 | 0.0058 | 0.00 |
| 23/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.5700 | 246.5990 | 246.5720 | 246.5990 | 15.00 |
| 23/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 30417 | 30800 | 30417 | 30800 | 0.00 |
| 23/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 497 | 610 | 497 | 610 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.2300 | 8.1950 | 120.1804 | 120.2796 | 72.00 |
| 23/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1700 | 8.1350 | 116.1964 | 116.2894 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.0100 | 7.9830 | 118.9661 | 119.0442 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 3382 | 4104 | 3382 | 4104 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 2556 | 2286 | 2556 | 2286 | 0.00 |
| 23/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 16019 | 16687 | 16019 | 16687 | 0.00 |
| 23/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5698 | 5436 | 5698 | 5436 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 22294 | 22846 | 22294 | 22846 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8227 | 7998 | 8227 | 7998 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 561 | 834 | 561 | 834 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8030 | 7311 | 8030 | 7311 | 0.00 |
| 23/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 22591 | 23362 | 22591 | 23362 | 0.00 |
| 23/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3129 | 2970 | 3129 | 2970 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 8061 | 8998 | 8061 | 8998 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 653 | 598 | 653 | 598 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 17227 | 18221 | 17227 | 18221 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 37 | 38 | 37 | 38 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 10961 | 11937 | 10961 | 11937 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 280 | 264 | 280 | 264 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 9480 | 10440 | 9480 | 10440 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 434 | 402 | 434 | 402 | 0.00 |
| 23/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 20285 | 21024 | 20285 | 21024 | 0.00 |
| 23/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3859 | 3669 | 3859 | 3669 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 26141 | 26735 | 26141 | 26735 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6397 | 6210 | 6397 | 6210 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 25263 | 26256 | 25263 | 26256 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 2 | 2 | 2 | 2 | 0.00 |
| 23/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 21425 | 22180 | 21425 | 22180 | 0.00 |
| 23/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3479 | 3305 | 3479 | 3305 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 27149 | 27753 | 27149 | 27753 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5992 | 5814 | 5992 | 5814 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 28175 | 28788 | 28175 | 28788 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5606 | 5438 | 5606 | 5438 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 29 | 62 | 29 | 62 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 15870 | 14911 | 15870 | 14911 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 24291 | 23299 | 24291 | 23299 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 32817 | 31825 | 32817 | 31825 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 41423 | 40431 | 41423 | 40431 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 58876 | 57884 | 58876 | 57884 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 50109 | 49117 | 50109 | 49117 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 33259 | 34251 | 33259 | 34251 | 0.00 |
| 23/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 27500 | 28322 | 27500 | 28322 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1995 | 1887 | 1995 | 1887 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 32441 | 33089 | 32441 | 33089 | 0.00 |
| 23/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4250 | 4117 | 4250 | 4117 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8400 | 7.8450 | 140.3242 | 140.2487 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.7900 | 7.8000 | 136.5401 | 136.4663 | 504.00 |
| 23/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.7000 | 7.7050 | 139.7658 | 139.7586 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 9196 | 9073 | 9196 | 9073 | 250.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 4300 | 4931 | 4300 | 4931 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 56727 | 56196 | 56727 | 56196 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5611 | 5818 | 5611 | 5818 | 0.00 |
| 23/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 67377 | 67387 | 67377 | 67387 | 0.00 |
| 23/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 11338 | 11420 | 11338 | 11420 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 14491 | 14186 | 14491 | 14186 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 2109 | 2559 | 2109 | 2559 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 3662 | 3721 | 3662 | 3721 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10100 | 10914 | 10100 | 10914 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 380 | 436 | 380 | 436 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 25994 | 26805 | 25994 | 26805 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 87066 | 86407 | 87066 | 86407 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1503 | 1583 | 1503 | 1583 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 31058 | 30403 | 31058 | 30403 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 205 | 305 | 205 | 305 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 41808 | 41080 | 41808 | 41080 | 150.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 35 | 62 | 35 | 62 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 48994 | 48249 | 48994 | 48249 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 10 | 19 | 10 | 19 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 52575 | 51826 | 52575 | 51826 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 5 | 10 | 5 | 10 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 59703 | 58950 | 59703 | 58950 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1 | 3 | 1 | 3 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 68473 | 67881 | 68473 | 67881 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3428 | 3575 | 3428 | 3575 | 0.00 |
| 23/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 77927 | 77924 | 77927 | 77924 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8299 | 8369 | 8299 | 8369 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 121569 | 120814 | 121569 | 120814 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 56145 | 55393 | 56145 | 55393 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 2 | 5 | 2 | 5 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 66782 | 66027 | 66782 | 66027 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 71505 | 70900 | 71505 | 70900 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3009 | 3143 | 3009 | 3143 | 0.00 |
| 23/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 80647 | 80641 | 80647 | 80641 | 0.00 |
| 23/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7652 | 7719 | 7652 | 7719 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 74568 | 73951 | 74568 | 73951 | 0.00 |
| 23/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2634 | 2756 | 2634 | 2756 | 0.00 |
| 23/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 77625 | 77572 | 77625 | 77572 | 0.00 |
| 23/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1275 | 1294 | 1275 | 1294 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 84252 | 83497 | 84252 | 83497 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 13 | 19 | 13 | 19 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 45166 | 45927 | 45166 | 45927 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 65064 | 65819 | 65064 | 65819 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 101402 | 100647 | 101402 | 100647 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 118238 | 117484 | 118238 | 117484 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 134768 | 134013 | 134768 | 134013 | 0.00 |
| 23/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 94657 | 94636 | 94657 | 94636 | 0.00 |
| 23/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 5003 | 5055 | 5003 | 5055 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.4900 | 7.4850 | 132.2650 | 132.2650 | 2.00 |
| 23/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4400 | 7.4350 | 135.3450 | 135.3450 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.3900 | 7.3950 | 133.0455 | 133.0329 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 10553 | 11070 | 10553 | 11070 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 8665 | 9182 | 8665 | 9182 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 103269 | 103368 | 103269 | 103368 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6332 | 6431 | 6332 | 6431 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 115049 | 115036 | 115049 | 115036 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 13640 | 13753 | 13640 | 13753 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1257 | 1510 | 1257 | 1510 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 31380 | 31633 | 31380 | 31633 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 33776 | 34000 | 33776 | 34000 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1015 | 1239 | 1015 | 1239 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 62587 | 62613 | 62587 | 62613 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 46 | 72 | 46 | 72 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 85613 | 85615 | 85613 | 85615 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 2 | 4 | 2 | 4 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 96902 | 96903 | 96902 | 96903 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 122742 | 122814 | 122742 | 122814 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3679 | 3751 | 3679 | 3751 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 119009 | 119009 | 119009 | 119009 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 132888 | 132854 | 132888 | 132854 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 9492 | 9584 | 9492 | 9584 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 132653 | 132713 | 132653 | 132713 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2758 | 2817 | 2758 | 2817 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 137437 | 137398 | 137437 | 137398 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8640 | 8726 | 8640 | 8726 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 142014 | 141970 | 142014 | 141970 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 7852 | 7934 | 7852 | 7934 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 145780 | 145780 | 145780 | 145780 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 152610 | 152649 | 152610 | 152649 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1498 | 1538 | 1498 | 1538 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 160536 | 160474 | 160536 | 160474 | 0.00 |
| 23/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5284 | 5348 | 5284 | 5348 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 91278 | 91279 | 91278 | 91279 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 39 | 62 | 39 | 62 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 63361 | 63384 | 63361 | 63384 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 97762 | 97763 | 97762 | 97763 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 133496 | 133496 | 133496 | 133496 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 171628 | 171628 | 171628 | 171628 | 0.00 |
| 23/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 127688 | 127753 | 127688 | 127753 | 0.00 |
| 23/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3190 | 3255 | 3190 | 3255 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.8400 | 8.8070 | 105.5361 | 105.5642 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.6300 | 8.5950 | 102.9066 | 102.9308 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.4100 | 8.3780 | 105.1962 | 105.2137 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 686 | 853 | 686 | 853 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1538 | 1425 | 1538 | 1425 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 3940 | 4090 | 3940 | 4090 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2976 | 2885 | 2976 | 2885 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 5837 | 5949 | 5837 | 5949 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3982 | 3918 | 3982 | 3918 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 511 | 654 | 511 | 654 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 1864 | 1727 | 1864 | 1727 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 369 | 489 | 369 | 489 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 2225 | 2064 | 2225 | 2064 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 115 | 173 | 115 | 173 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3479 | 3256 | 3479 | 3256 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5079 | 5249 | 5079 | 5249 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 2175 | 2104 | 2175 | 2104 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6464 | 6582 | 6464 | 6582 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3520 | 3462 | 3520 | 3462 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 4838 | 5004 | 4838 | 5004 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2321 | 2247 | 2321 | 2247 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5326 | 5500 | 5326 | 5500 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 2035 | 1968 | 2035 | 1968 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 6791 | 6912 | 6791 | 6912 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3304 | 3249 | 3304 | 3249 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6627 | 6745 | 6627 | 6745 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3411 | 3354 | 3411 | 3354 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6378 | 6566 | 6378 | 6566 | 0.00 |
| 23/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1540 | 1487 | 1540 | 1487 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 8 | 16 | 8 | 16 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5893 | 5620 | 5893 | 5620 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8416 | 8136 | 8416 | 8136 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10956 | 10676 | 10956 | 10676 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13506 | 13225 | 13506 | 13225 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 16065 | 15785 | 16065 | 15785 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 18634 | 18353 | 18634 | 18353 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 21212 | 20932 | 21212 | 20932 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 29005 | 28725 | 29005 | 28725 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 26398 | 26117 | 26398 | 26117 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23800 | 23519 | 23800 | 23519 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7473 | 7598 | 7473 | 7598 | 0.00 |
| 23/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2900 | 2850 | 2900 | 2850 | 0.00 |
| 23/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6900 | 8.6630 | 106.8048 | 106.8556 | 0.00 |
| 23/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.5700 | 8.5420 | 104.2048 | 104.2517 | 0.00 |
| 23/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.4800 | 8.4500 | 106.5239 | 106.5648 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1727 | 2130 | 1727 | 2130 | 0.00 |
| 23/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 599 | 494 | 599 | 494 | 0.00 |
| 23/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 2928 | 3161 | 2928 | 3161 | 0.00 |
| 23/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4102 | 3865 | 4102 | 3865 | 0.00 |
| 23/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5080 | 5305 | 5080 | 5305 | 0.00 |
| 23/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 4759 | 4575 | 4759 | 4575 | 0.00 |
| 23/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 5186 | 5505 | 5186 | 5505 | 0.00 |
| 23/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2177 | 2028 | 2177 | 2028 | 0.00 |
| 23/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 114 | 200 | 114 | 200 | 0.00 |
| 23/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 3696 | 3274 | 3696 | 3274 | 0.00 |
| 23/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1441 | 1587 | 1441 | 1587 | 0.00 |
| 23/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6819 | 6496 | 6819 | 6496 | 0.00 |
| 23/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 3437 | 3614 | 3437 | 3614 | 0.00 |
| 23/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6774 | 6541 | 6774 | 6541 | 0.00 |
| 23/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 1 | 3 | 1 | 3 | 0.00 |
| 23/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 8320 | 7813 | 8320 | 7813 | 0.00 |
| 23/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 7142 | 7414 | 7142 | 7414 | 0.00 |
| 23/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3181 | 3044 | 3181 | 3044 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8400 | 7.8380 | 106.3903 | 106.3963 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7700 | 7.7680 | 108.8711 | 108.8711 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.7100 | 7.7120 | 106.8681 | 106.8624 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2731 | 2996 | 2731 | 2996 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8076 | 8282 | 8076 | 8282 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 46373 | 46433 | 46373 | 46433 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4483 | 4543 | 4483 | 4543 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 52832 | 52839 | 52832 | 52839 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8703 | 8767 | 8703 | 8767 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 11217 | 11471 | 11217 | 11471 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1635 | 1828 | 1635 | 1828 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 262 | 340 | 262 | 340 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20808 | 20826 | 20808 | 20826 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 24393 | 24502 | 24393 | 24502 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 149 | 199 | 149 | 199 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 38648 | 38712 | 38648 | 38712 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 6 | 10 | 6 | 10 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 47158 | 47219 | 47158 | 47219 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 55728 | 55774 | 55728 | 55774 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2762 | 2809 | 2762 | 2809 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 61258 | 61255 | 61258 | 61255 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6316 | 6370 | 6316 | 6370 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 41494 | 41556 | 41494 | 41556 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 3 | 5 | 3 | 5 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 44331 | 44392 | 44331 | 44392 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 1 | 3 | 1 | 3 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 52784 | 52844 | 52784 | 52844 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 58141 | 58184 | 58141 | 58184 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2431 | 2474 | 2431 | 2474 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 63433 | 63426 | 63433 | 63426 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5810 | 5861 | 5810 | 5861 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 60579 | 60619 | 60579 | 60619 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2133 | 2173 | 2133 | 2173 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 65631 | 65623 | 65631 | 65623 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5337 | 5386 | 5337 | 5386 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 66675 | 66735 | 66675 | 66735 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 70522 | 70550 | 70522 | 70550 | 0.00 |
| 23/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1231 | 1259 | 1231 | 1259 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 8 | 14 | 8 | 14 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36033 | 35979 | 36033 | 35979 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 51788 | 51728 | 51788 | 51728 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 67841 | 67781 | 67841 | 67781 | 0.00 |
| 23/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 80319 | 80378 | 80319 | 80378 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 74638 | 74620 | 74638 | 74620 | 0.00 |
| 23/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3749 | 3788 | 3749 | 3788 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7400 | 7.7390 | 106.9492 | 106.9199 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6700 | 7.6790 | 105.2657 | 105.2222 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6200 | 7.6290 | 107.6011 | 107.5581 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 5292 | 5391 | 5292 | 5391 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4195 | 4587 | 4195 | 4587 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 58757 | 58374 | 58757 | 58374 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1040 | 1091 | 1040 | 1091 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 63808 | 63461 | 63808 | 63461 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3430 | 3512 | 3430 | 3512 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 387 | 457 | 387 | 457 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 17776 | 18139 | 17776 | 18139 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 19413 | 19210 | 19413 | 19210 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 253 | 343 | 253 | 343 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 36813 | 36523 | 36813 | 36523 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 2 | 5 | 2 | 5 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 54058 | 53765 | 54058 | 53765 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 60846 | 60554 | 60846 | 60554 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 57460 | 57167 | 57460 | 57167 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 71462 | 71052 | 71462 | 71052 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 423 | 448 | 423 | 448 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 70913 | 70620 | 70913 | 70620 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 75498 | 75124 | 75498 | 75124 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1996 | 2052 | 1996 | 2052 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 74664 | 74250 | 74664 | 74250 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 333 | 353 | 333 | 353 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 78477 | 78098 | 78477 | 78098 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1731 | 1781 | 1731 | 1781 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 77870 | 77452 | 77870 | 77452 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 260 | 277 | 260 | 277 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 81473 | 81088 | 81473 | 81088 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1497 | 1541 | 1497 | 1541 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 64217 | 63925 | 64217 | 63925 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 87386 | 87094 | 87386 | 87094 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 4 | 7 | 4 | 7 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36316 | 36612 | 36316 | 36612 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 95804 | 96097 | 95804 | 96097 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 75507 | 75800 | 75507 | 75800 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 55680 | 55973 | 55680 | 55973 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 90667 | 90239 | 90667 | 90239 | 0.00 |
| 23/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 90 | 97 | 90 | 97 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 93569 | 93167 | 93569 | 93167 | 0.00 |
| 23/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 812 | 839 | 812 | 839 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6700 | 7.6690 | 103.5604 | 103.5682 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6100 | 7.6120 | 105.9770 | 105.9770 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5700 | 7.5660 | 104.2841 | 104.2841 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 10020 | 10395 | 10020 | 10395 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3778 | 4074 | 3778 | 4074 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 70029 | 70093 | 70029 | 70093 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3970 | 4034 | 3970 | 4034 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 77534 | 77592 | 77534 | 77592 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8810 | 8869 | 8810 | 8869 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1864 | 2135 | 1864 | 2135 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15298 | 15491 | 15298 | 15491 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 25850 | 26036 | 25850 | 26036 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 426 | 534 | 426 | 534 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 44146 | 44236 | 44146 | 44236 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 21 | 33 | 21 | 33 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 62359 | 62438 | 62359 | 62438 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 69525 | 69603 | 69525 | 69603 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 65951 | 66030 | 65951 | 66030 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 80139 | 80217 | 80139 | 80217 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 82509 | 82556 | 82509 | 82556 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2359 | 2406 | 2359 | 2406 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 88895 | 88944 | 88895 | 88944 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6254 | 6303 | 6254 | 6303 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 85686 | 85729 | 85686 | 85729 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2058 | 2101 | 2058 | 2101 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 91799 | 91846 | 91799 | 91846 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5721 | 5768 | 5721 | 5768 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 88880 | 88919 | 88880 | 88919 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1790 | 1829 | 1790 | 1829 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 94725 | 94769 | 94725 | 94769 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5227 | 5271 | 5227 | 5271 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 73081 | 73159 | 73081 | 73159 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 97478 | 97556 | 97478 | 97556 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 122 | 173 | 122 | 173 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33742 | 33714 | 33742 | 33714 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 2 | 5 | 2 | 5 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 54330 | 54254 | 54330 | 54254 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 97378 | 97300 | 97378 | 97300 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 75576 | 75498 | 75576 | 75498 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 101765 | 101792 | 101765 | 101792 | 0.00 |
| 23/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 997 | 1023 | 997 | 1023 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 106607 | 106643 | 106607 | 106643 | 0.00 |
| 23/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3592 | 3627 | 3592 | 3627 | 0.00 |
| 23/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8600 | 7.8630 | 98.5557 | 98.5349 | 0.00 |
| 23/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.7900 | 7.7920 | 100.8550 | 100.8245 | 0.00 |
| 23/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7300 | 7.7340 | 99.3265 | 99.2918 | 0.00 |
| 23/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1440 | 1544 | 1440 | 1544 | 0.00 |
| 23/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7139 | 7452 | 7139 | 7452 | 0.00 |
| 23/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 10980 | 10893 | 10980 | 10893 | 0.00 |
| 23/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 12816 | 13034 | 12816 | 13034 | 0.00 |
| 23/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 16599 | 16461 | 16599 | 16461 | 0.00 |
| 23/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 15458 | 15667 | 15458 | 15667 | 0.00 |
| 23/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 8356 | 8334 | 8356 | 8334 | 0.00 |
| 23/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1043 | 1230 | 1043 | 1230 | 0.00 |
| 23/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 17995 | 17852 | 17995 | 17852 | 0.00 |
| 23/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 7170 | 7334 | 7170 | 7334 | 0.00 |
| 23/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 23535 | 23353 | 23535 | 23353 | 0.00 |
| 23/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 10098 | 10263 | 10098 | 10263 | 0.00 |
| 23/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 20148 | 19960 | 20148 | 19960 | 0.00 |
| 23/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 36 | 57 | 36 | 57 | 0.00 |
| 23/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 26867 | 26669 | 26867 | 26669 | 0.00 |
| 23/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3583 | 3691 | 3583 | 3691 | 0.00 |
| 23/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 31769 | 31544 | 31769 | 31544 | 0.00 |
| 23/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6224 | 6346 | 6224 | 6346 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.6100 | 7.5990 | 97.5425 | 97.5904 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5500 | 7.5460 | 99.8176 | 99.8573 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5100 | 7.5030 | 98.3914 | 98.4229 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2074 | 2442 | 2074 | 2442 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10508 | 10397 | 10508 | 10397 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 72496 | 72896 | 72496 | 72896 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 859 | 863 | 859 | 863 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 77145 | 77457 | 77145 | 77457 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2843 | 2839 | 2843 | 2839 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 12838 | 13419 | 12838 | 13419 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1351 | 1452 | 1351 | 1452 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 70 | 110 | 70 | 110 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 28982 | 28544 | 28982 | 28544 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 30904 | 31396 | 30904 | 31396 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 36 | 49 | 36 | 49 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 49724 | 50204 | 49724 | 50204 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 64443 | 64922 | 64443 | 64922 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 71682 | 72162 | 71682 | 72162 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 68072 | 68552 | 68072 | 68552 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 78844 | 79323 | 78844 | 79323 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 86177 | 86577 | 86177 | 86577 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 355 | 357 | 355 | 357 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 89966 | 90282 | 89966 | 90282 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1623 | 1623 | 1623 | 1623 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 85927 | 86407 | 85927 | 86407 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 89602 | 90002 | 89602 | 90002 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 280 | 283 | 280 | 283 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 93208 | 93524 | 93208 | 93524 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1400 | 1401 | 1400 | 1401 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 93022 | 93422 | 93022 | 93422 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 220 | 222 | 220 | 222 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 96459 | 96775 | 96459 | 96775 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1205 | 1206 | 1205 | 1206 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 75273 | 75752 | 75273 | 75752 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 49967 | 49488 | 49967 | 49488 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 71614 | 71135 | 71614 | 71135 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 103304 | 103783 | 103304 | 103783 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 93874 | 93394 | 93874 | 93394 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 106619 | 107018 | 106619 | 107018 | 0.00 |
| 23/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 79 | 80 | 79 | 80 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 109501 | 109818 | 109501 | 109818 | 0.00 |
| 23/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 642 | 643 | 642 | 643 | 0.00 |
| 23/01/2007 | TRT1 On 01-February-07 | | | Index Future | 247.1600 | 247.1460 | 247.1640 | 247.1460 | 500.00 |
| 23/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 35882 | 35792 | 35882 | 35792 | 0.00 |
| 23/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 242 | 332 | 242 | 332 | 0.00 |
| 24/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.4500 | 107.3020 | 107.4490 | 107.3020 | 10.00 |
| 24/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 14593 | 13236 | 14593 | 13236 | 0.00 |
| 24/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 103 | 216 | 103 | 216 | 0.00 |
| 24/01/2007 | GOVI On 01-February-07 | | | jGovi | 250.4900 | 250.1270 | 250.4940 | 250.1270 | 66.00 |
| 24/01/2007 | GOVI On 03-May-07 | | | jGovi | 256.0000 | 255.6240 | 255.9950 | 255.6240 | 144.00 |
| 24/01/2007 | GOVI On 02-August-07 | | | jGovi | 261.6100 | 261.2290 | 261.6120 | 261.2290 | 175.00 |
| 24/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 204940 | 201270 | 204940 | 201270 | 0.00 |
| 24/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 209950 | 206240 | 209950 | 206240 | 0.00 |
| 24/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 211147 | 207323 | 211147 | 207323 | 0.00 |
| 24/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 27 | 33 | 27 | 33 | 0.00 |
| 24/01/2007 | ILBI On 01-February-07 | | | Index Future | 268.5600 | 268.6790 | 268.5610 | 268.6790 | 0.00 |
| 24/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 35890 | 37124 | 35890 | 37124 | 0.00 |
| 24/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 280 | 334 | 280 | 334 | 0.00 |
| 24/01/2007 | J153 On 31-August-10 | | | jSwap | 8.7700 | 8.8210 | 0.0432 | 0.0451 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4200 | 8.4590 | 0.0531 | 0.0503 | 0.00 |
| 24/01/2007 | J186 On 21-December-26 | | | jSwap | 7.9000 | 7.9060 | 0.0397 | 0.0400 | 0.00 |
| 24/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1100 | 9.1700 | 0.0227 | 0.0237 | 0.00 |
| 24/01/2007 | J201 On 22-December-14 | | | jSwap | 8.4500 | 8.5030 | 0.0547 | 0.0573 | 0.00 |
| 24/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3300 | 8.3530 | 0.0601 | 0.0619 | 0.00 |
| 24/01/2007 | J204 On 21-December-18 | | | jSwap | 8.2600 | 8.2940 | 0.0573 | 0.0595 | 0.00 |
| 24/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2000 | 8.2320 | 0.0158 | 0.0181 | 0.00 |
| 24/01/2007 | JBAR On 21-December-05 | | | jBar | 9.3200 | 9.3130 | 0.0000 | 0.0000 | 0.00 |
| 24/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3800 | 9.3830 | 0.0229 | 0.0229 | 0.00 |
| 24/01/2007 | JFRA On 07-February-08 | | | jFra | 8.9900 | 9.0760 | 0.0219 | 0.0221 | 0.00 |
| 24/01/2007 | JFRA On 03-May-07 | | | jFra | 9.2800 | 9.3900 | 0.0226 | 0.0229 | 0.00 |
| 24/01/2007 | JFRA On 02-August-07 | | | jFra | 9.2500 | 9.3820 | 0.0225 | 0.0229 | 0.00 |
| 24/01/2007 | JFRA On 01-November-07 | | | jFra | 9.1400 | 9.2430 | 0.0240 | 0.0242 | 0.00 |
| 24/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4583 | 4588 | 4583 | 4588 | 0.00 |
| 24/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22151 | 22291 | 22151 | 22291 | 0.00 |
| 24/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18526 | 18448 | 18526 | 18448 | 0.00 |
| 24/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4345 | 4610 | 4345 | 4610 | 0.00 |
| 24/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 8 | 6 | 8 | 6 | 0.00 |
| 24/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4336 | 4632 | 4336 | 4632 | 0.00 |
| 24/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 61 | 47 | 61 | 47 | 0.00 |
| 24/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4462 | 4708 | 4462 | 4708 | 0.00 |
| 24/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 167 | 142 | 167 | 142 | 0.00 |
| 24/01/2007 | JN02 On 01-February-07 | | | jNote | 9.0100 | 9.1030 | 0.1640 | 0.1655 | 0.00 |
| 24/01/2007 | JN02 On 03-May-07 | | | jNote | 8.9000 | 8.9930 | 0.1621 | 0.1637 | 0.00 |
| 24/01/2007 | JN02 On 02-August-07 | | | jNote | 8.7800 | 8.8630 | 0.1601 | 0.1615 | 0.00 |
| 24/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 3044 | 4153 | 3044 | 4153 | 0.00 |
| 24/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 2864 | 2282 | 2864 | 2282 | 0.00 |
| 24/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 7519 | 8291 | 7519 | 8291 | 0.00 |
| 24/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 13953 | 12971 | 13953 | 12971 | 0.00 |
| 24/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10546 | 11225 | 10546 | 11225 | 0.00 |
| 24/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 19177 | 18279 | 19177 | 18279 | 0.00 |
| 24/01/2007 | JN05 On 01-February-07 | | | jNote | 8.5500 | 8.6030 | 0.3434 | 0.3450 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | JN05 On 03-May-07 | | | jNote | 8.4800 | 8.5330 | 0.3412 | 0.3429 | 0.00 |
| 24/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4000 | 8.4570 | 0.3390 | 0.3407 | 0.00 |
| 24/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 0 | 1 | 0 | 1 | 0.00 |
| 24/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 28243 | 25952 | 28243 | 25952 | 0.00 |
| 24/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1545 | 1874 | 1545 | 1874 | 0.00 |
| 24/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 32749 | 30692 | 32749 | 30692 | 0.00 |
| 24/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3476 | 3901 | 3476 | 3901 | 0.00 |
| 24/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 37651 | 35847 | 37651 | 35847 | 0.00 |
| 24/01/2007 | JN10 On 01-February-07 | | | jNote | 8.2500 | 8.2820 | 0.5539 | 0.5548 | 0.00 |
| 24/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2000 | 8.2290 | 0.5520 | 0.5528 | 0.00 |
| 24/01/2007 | JN10 On 02-August-07 | | | jNote | 8.1500 | 8.1740 | 0.5500 | 0.5507 | 0.00 |
| 24/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 50208 | 48098 | 50208 | 48098 | 0.00 |
| 24/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 218 | 275 | 218 | 275 | 0.00 |
| 24/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 54072 | 52069 | 54072 | 52069 | 0.00 |
| 24/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 969 | 1095 | 969 | 1095 | 0.00 |
| 24/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 58481 | 56749 | 58481 | 56749 | 0.00 |
| 24/01/2007 | JROD On 31-January-07 | | | jRod | 8.4300 | 8.4320 | 0.0013 | 0.0013 | 0.00 |
| 24/01/2007 | JROD On 28-February-07 | | | jRod | 8.7400 | 8.7400 | 0.0020 | 0.0020 | 0.00 |
| 24/01/2007 | JROD On 30-March-07 | | | jRod | 9.0600 | 9.0620 | 0.0028 | 0.0028 | 0.00 |
| 24/01/2007 | JROD On 30-April-07 | | | jRod | 8.8900 | 8.8950 | 0.0046 | 0.0046 | 0.00 |
| 24/01/2007 | JROD On 31-May-07 | | | jRod | 9.1400 | 9.1390 | 0.0058 | 0.0058 | 0.00 |
| 24/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.9100 | 246.5720 | 246.9090 | 246.5720 | 15.00 |
| 24/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 33528 | 30417 | 33528 | 30417 | 0.00 |
| 24/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 238 | 497 | 238 | 497 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.1700 | 8.2250 | 120.3789 | 120.1804 | 72.00 |
| 24/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1100 | 8.1650 | 116.3825 | 116.1964 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.9500 | 8.0100 | 119.1457 | 118.9661 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 4413 | 3382 | 4413 | 3382 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1601 | 2556 | 1601 | 2556 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 17233 | 16019 | 17233 | 16019 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5051 | 5698 | 5051 | 5698 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 23461 | 22294 | 23461 | 22294 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7599 | 8227 | 7599 | 8227 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 810 | 561 | 810 | 561 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6293 | 8030 | 6293 | 8030 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 24037 | 22591 | 24037 | 22591 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2713 | 3129 | 2713 | 3129 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 9706 | 8061 | 9706 | 8061 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 313 | 653 | 313 | 653 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 19186 | 17227 | 19186 | 17227 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 10 | 37 | 10 | 37 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 12780 | 10961 | 12780 | 10961 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 114 | 280 | 114 | 280 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 11223 | 9480 | 11223 | 9480 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 192 | 434 | 192 | 434 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 21659 | 20285 | 21659 | 20285 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3372 | 3859 | 3372 | 3859 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 27412 | 26141 | 27412 | 26141 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5873 | 6397 | 5873 | 6397 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 27247 | 25263 | 27247 | 25263 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 22835 | 21425 | 22835 | 21425 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3029 | 3479 | 3029 | 3479 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 28445 | 27149 | 28445 | 27149 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5492 | 5992 | 5492 | 5992 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 29494 | 28175 | 29494 | 28175 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5130 | 5606 | 5130 | 5606 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 44 | 29 | 44 | 29 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 13899 | 15870 | 13899 | 15870 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 22305 | 24291 | 22305 | 24291 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 30832 | 32817 | 30832 | 32817 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 39438 | 41423 | 39438 | 41423 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 56890 | 58876 | 56890 | 58876 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 48124 | 50109 | 48124 | 50109 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 35244 | 33259 | 35244 | 33259 | 0.00 |
| 24/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 29068 | 27500 | 29068 | 27500 | 0.00 |
| 24/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1702 | 1995 | 1702 | 1995 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 33851 | 32441 | 33851 | 32441 | 0.00 |
| 24/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3864 | 4250 | 3864 | 4250 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8000 | 7.8350 | 140.6266 | 140.3242 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.7500 | 7.7900 | 136.8361 | 136.5401 | 504.00 |
| 24/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.6600 | 7.7040 | 140.0632 | 139.7658 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 10854 | 9196 | 10854 | 9196 | 250.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 2934 | 4300 | 2934 | 4300 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 59110 | 56727 | 59110 | 56727 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5035 | 5611 | 5035 | 5611 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 69613 | 67377 | 69613 | 67377 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10601 | 11338 | 10601 | 11338 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 16690 | 14491 | 16690 | 14491 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1283 | 2109 | 1283 | 2109 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4459 | 3662 | 4459 | 3662 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7873 | 10100 | 7873 | 10100 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 456 | 380 | 456 | 380 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 23046 | 25994 | 23046 | 25994 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 89826 | 87066 | 89826 | 87066 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1304 | 1503 | 1304 | 1503 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 33964 | 31058 | 33964 | 31058 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 85 | 205 | 85 | 205 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 44808 | 41808 | 44808 | 41808 | 150.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 11 | 35 | 11 | 35 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 52012 | 48994 | 52012 | 48994 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2 | 10 | 2 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 55596 | 52575 | 55596 | 52575 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 5 | 1 | 5 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 62727 | 59703 | 62727 | 59703 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 71040 | 68473 | 71040 | 68473 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3036 | 3428 | 3036 | 3428 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 80318 | 77927 | 80318 | 77927 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7717 | 8299 | 7717 | 8299 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 124593 | 121569 | 124593 | 121569 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 59168 | 56145 | 59168 | 56145 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 69806 | 66782 | 69806 | 66782 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 74112 | 71505 | 74112 | 71505 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2657 | 3009 | 2657 | 3009 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 83073 | 80647 | 83073 | 80647 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7105 | 7652 | 7105 | 7652 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 77211 | 74568 | 77211 | 74568 | 0.00 |
| 24/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2318 | 2634 | 2318 | 2634 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 80421 | 77625 | 80421 | 77625 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1098 | 1275 | 1098 | 1275 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 87276 | 84252 | 87276 | 84252 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 13 | 13 | 13 | 13 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 42142 | 45166 | 42142 | 45166 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 62040 | 65064 | 62040 | 65064 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 104426 | 101402 | 104426 | 101402 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 121263 | 118238 | 121263 | 118238 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 137793 | 134768 | 137793 | 134768 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 97238 | 94657 | 97238 | 94657 | 0.00 |
| 24/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4611 | 5003 | 4611 | 5003 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.4600 | 7.4850 | 132.5679 | 132.2650 | 2.00 |
| 24/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4100 | 7.4350 | 135.6479 | 135.3450 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.3700 | 7.3940 | 133.3479 | 133.0455 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 11713 | 10553 | 11713 | 10553 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 6795 | 8665 | 6795 | 8665 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 105814 | 103269 | 105814 | 103269 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5848 | 6332 | 5848 | 6332 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 117426 | 115049 | 117426 | 115049 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 12993 | 13640 | 12993 | 13640 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1337 | 1257 | 1337 | 1257 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 28431 | 31380 | 28431 | 31380 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 36387 | 33776 | 36387 | 33776 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 597 | 1015 | 597 | 1015 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 65589 | 62587 | 65589 | 62587 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 17 | 46 | 17 | 46 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 88641 | 85613 | 88641 | 85613 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 99932 | 96902 | 99932 | 96902 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 125455 | 122742 | 125455 | 122742 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3363 | 3679 | 3363 | 3679 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 122039 | 119009 | 122039 | 119009 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 135421 | 132888 | 135421 | 132888 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 9001 | 9492 | 9001 | 9492 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 135432 | 132653 | 135432 | 132653 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2507 | 2758 | 2507 | 2758 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 140004 | 137437 | 140004 | 137437 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8183 | 8640 | 8183 | 8640 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 144615 | 142014 | 144615 | 142014 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 7428 | 7852 | 7428 | 7852 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 148809 | 145780 | 148809 | 145780 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 155488 | 152610 | 155488 | 152610 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1347 | 1498 | 1347 | 1498 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 163251 | 160536 | 163251 | 160536 | 0.00 |
| 24/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 4975 | 5284 | 4975 | 5284 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 94306 | 91278 | 94306 | 91278 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 34 | 39 | 34 | 39 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 60327 | 63361 | 60327 | 63361 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 94733 | 97762 | 94733 | 97762 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 130467 | 133496 | 130467 | 133496 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 174658 | 171628 | 174658 | 171628 | 0.00 |
| 24/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 130435 | 127688 | 130435 | 127688 | 0.00 |
| 24/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2908 | 3190 | 2908 | 3190 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.7800 | 8.8350 | 105.5963 | 105.5361 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.5400 | 8.6260 | 102.9712 | 102.9066 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.3000 | 8.4100 | 105.2553 | 105.1962 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 878 | 686 | 878 | 686 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 1128 | 1538 | 1128 | 1538 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4286 | 3940 | 4286 | 3940 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2675 | 2976 | 2675 | 2976 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6163 | 5837 | 6163 | 5837 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3716 | 3982 | 3716 | 3982 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 661 | 511 | 661 | 511 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 1413 | 1864 | 1413 | 1864 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 483 | 369 | 483 | 369 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1738 | 2225 | 1738 | 2225 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 154 | 115 | 154 | 115 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2917 | 3479 | 2917 | 3479 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5481 | 5079 | 5481 | 5079 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1932 | 2175 | 1932 | 2175 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6811 | 6464 | 6811 | 6464 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3276 | 3520 | 3276 | 3520 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5229 | 4838 | 5229 | 4838 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 2067 | 2321 | 2067 | 2321 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5740 | 5326 | 5740 | 5326 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1803 | 2035 | 1803 | 2035 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7148 | 6791 | 7148 | 6791 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3070 | 3304 | 3070 | 3304 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6978 | 6627 | 6978 | 6627 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3172 | 3411 | 3172 | 3411 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6833 | 6378 | 6833 | 6378 | 0.00 |
| 24/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1350 | 1540 | 1350 | 1540 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 10 | 8 | 10 | 8 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5294 | 5893 | 5294 | 5893 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7815 | 8416 | 7815 | 8416 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10355 | 10956 | 10355 | 10956 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12905 | 13506 | 12905 | 13506 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15464 | 16065 | 15464 | 16065 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 18032 | 18634 | 18032 | 18634 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 20611 | 21212 | 20611 | 21212 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 28404 | 29005 | 28404 | 29005 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 25796 | 26398 | 25796 | 26398 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23199 | 23800 | 23199 | 23800 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7850 | 7473 | 7850 | 7473 | 0.00 |
| 24/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2686 | 2900 | 2686 | 2900 | 0.00 |
| 24/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6000 | 8.6900 | 106.9742 | 106.8048 | 0.00 |
| 24/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.4700 | 8.5700 | 104.3808 | 104.2048 | 0.00 |
| 24/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.3600 | 8.4780 | 106.6964 | 106.5239 | 0.00 |
| 24/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2991 | 1727 | 2991 | 1727 | 0.00 |
| 24/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 168 | 599 | 168 | 599 | 0.00 |
| 24/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 3771 | 2928 | 3771 | 2928 | 0.00 |
| 24/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3183 | 4102 | 3183 | 4102 | 0.00 |
| 24/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 6000 | 5080 | 6000 | 5080 | 0.00 |
| 24/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3954 | 4759 | 3954 | 4759 | 0.00 |
| 24/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 6357 | 5186 | 6357 | 5186 | 0.00 |
| 24/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1587 | 2177 | 1587 | 2177 | 0.00 |
| 24/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 336 | 114 | 336 | 114 | 0.00 |
| 24/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2223 | 3696 | 2223 | 3696 | 0.00 |
| 24/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1963 | 1441 | 1963 | 1441 | 0.00 |
| 24/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5580 | 6819 | 5580 | 6819 | 0.00 |
| 24/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 4154 | 3437 | 4154 | 3437 | 0.00 |
| 24/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5765 | 6774 | 5765 | 6774 | 0.00 |
| 24/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 4 | 1 | 4 | 1 | 0.00 |
| 24/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6628 | 8320 | 6628 | 8320 | 0.00 |
| 24/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 8260 | 7142 | 8260 | 7142 | 0.00 |
| 24/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2573 | 3181 | 2573 | 3181 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8000 | 7.8390 | 106.6242 | 106.3903 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7300 | 7.7680 | 109.1063 | 108.8711 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.6700 | 7.7110 | 107.1040 | 106.8681 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 3322 | 2731 | 3322 | 2731 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6330 | 8076 | 6330 | 8076 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 48271 | 46373 | 48271 | 46373 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4030 | 4483 | 4030 | 4483 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 54614 | 52832 | 54614 | 52832 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8126 | 8703 | 8126 | 8703 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 12916 | 11217 | 12916 | 11217 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 995 | 1635 | 995 | 1635 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 313 | 262 | 313 | 262 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18521 | 20808 | 18521 | 20808 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 26643 | 24393 | 26643 | 24393 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 62 | 149 | 62 | 149 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 40982 | 38648 | 40982 | 38648 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 6 | 1 | 6 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 49496 | 47158 | 49496 | 47158 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 57769 | 55728 | 57769 | 55728 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2452 | 2762 | 2452 | 2762 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 63165 | 61258 | 63165 | 61258 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5863 | 6316 | 5863 | 6316 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 43830 | 41494 | 43830 | 41494 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 3 | 1 | 3 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 46668 | 44331 | 46668 | 44331 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 55122 | 52784 | 55122 | 52784 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 60213 | 58141 | 60213 | 58141 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2151 | 2431 | 2151 | 2431 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 65367 | 63433 | 65367 | 63433 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5385 | 5810 | 5385 | 5810 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 62679 | 60579 | 62679 | 60579 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1881 | 2133 | 1881 | 2133 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 67593 | 65631 | 67593 | 65631 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4940 | 5337 | 4940 | 5337 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 69013 | 66675 | 69013 | 66675 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 72714 | 70522 | 72714 | 70522 | 0.00 |
| 24/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1071 | 1231 | 1071 | 1231 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 8 | 8 | 8 | 8 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33695 | 36033 | 33695 | 36033 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 49450 | 51788 | 49450 | 51788 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 65503 | 67841 | 65503 | 67841 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 82657 | 80319 | 82657 | 80319 | 0.00 |
| 24/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 76697 | 74638 | 76697 | 74638 | 0.00 |
| 24/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3449 | 3749 | 3449 | 3749 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7000 | 7.7350 | 107.1984 | 106.9492 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6400 | 7.6730 | 105.5197 | 105.2657 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.5900 | 7.6230 | 107.8591 | 107.6011 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6482 | 5292 | 6482 | 5292 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2892 | 4195 | 2892 | 4195 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 61130 | 58757 | 61130 | 58757 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 874 | 1040 | 874 | 1040 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 66054 | 63808 | 66054 | 63808 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3095 | 3430 | 3095 | 3430 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 490 | 387 | 490 | 387 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15387 | 17776 | 15387 | 17776 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 21759 | 19413 | 21759 | 19413 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 106 | 253 | 106 | 253 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 39303 | 36813 | 39303 | 36813 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 56550 | 54058 | 56550 | 54058 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 63339 | 60846 | 63339 | 60846 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 59953 | 57460 | 59953 | 57460 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 73924 | 71462 | 73924 | 71462 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 346 | 423 | 346 | 423 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 73406 | 70913 | 73406 | 70913 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 77864 | 75498 | 77864 | 75498 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1782 | 1996 | 1782 | 1996 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 77142 | 74664 | 77142 | 74664 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 270 | 333 | 270 | 333 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 80868 | 78477 | 80868 | 78477 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1541 | 1731 | 1541 | 1731 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 80359 | 77870 | 80359 | 77870 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 210 | 260 | 210 | 260 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 83886 | 81473 | 83886 | 81473 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1328 | 1497 | 1328 | 1497 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 66710 | 64217 | 66710 | 64217 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 89879 | 87386 | 89879 | 87386 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 5 | 4 | 5 | 4 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33824 | 36316 | 33824 | 36316 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 93311 | 95804 | 93311 | 95804 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 73014 | 75507 | 73014 | 75507 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 53188 | 55680 | 53188 | 55680 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 93187 | 90667 | 93187 | 90667 | 0.00 |
| 24/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 71 | 90 | 71 | 90 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 96049 | 93569 | 96049 | 93569 | 0.00 |
| 24/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 712 | 812 | 712 | 812 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6400 | 7.6700 | 103.8272 | 103.5604 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.5800 | 7.6120 | 106.2496 | 105.9770 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5300 | 7.5660 | 104.5618 | 104.2841 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 11531 | 10020 | 11531 | 10020 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2621 | 3778 | 2621 | 3778 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 72361 | 70029 | 72361 | 70029 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3576 | 3970 | 3576 | 3970 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 79750 | 77534 | 79750 | 77534 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8249 | 8810 | 8249 | 8810 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2186 | 1864 | 2186 | 1864 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12952 | 15298 | 12952 | 15298 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 28304 | 25850 | 28304 | 25850 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 212 | 426 | 212 | 426 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 46800 | 44146 | 46800 | 44146 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 7 | 21 | 7 | 21 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 65027 | 62359 | 65027 | 62359 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 72193 | 69525 | 72193 | 69525 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 68619 | 65951 | 68619 | 65951 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 82807 | 80139 | 82807 | 80139 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 84975 | 82509 | 84975 | 82509 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2100 | 2359 | 2100 | 2359 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 91241 | 88895 | 91241 | 88895 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5824 | 6254 | 5824 | 6254 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 88180 | 85686 | 88180 | 85686 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1826 | 2058 | 1826 | 2058 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 94175 | 91799 | 94175 | 91799 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5320 | 5721 | 5320 | 5721 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 91399 | 88880 | 91399 | 88880 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1583 | 1790 | 1583 | 1790 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 97129 | 94725 | 97129 | 94725 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4853 | 5227 | 4853 | 5227 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 75749 | 73081 | 75749 | 73081 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 100146 | 97478 | 100146 | 97478 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 132 | 122 | 132 | 122 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 31083 | 33742 | 31083 | 33742 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 2 | 2 | 2 | 2 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 51662 | 54330 | 51662 | 54330 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 94710 | 97378 | 94710 | 97378 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 72908 | 75576 | 72908 | 75576 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 104364 | 101765 | 104364 | 101765 | 0.00 |
| 24/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 870 | 997 | 870 | 997 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 109108 | 106607 | 109108 | 106607 | 0.00 |
| 24/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3315 | 3592 | 3315 | 3592 | 0.00 |
| 24/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8400 | 7.8590 | 98.6547 | 98.5557 | 0.00 |
| 24/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.7700 | 7.7860 | 100.9518 | 100.8550 | 0.00 |
| 24/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7100 | 7.7270 | 99.4209 | 99.3265 | 0.00 |
| 24/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1543 | 1440 | 1543 | 1440 | 0.00 |
| 24/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6252 | 7139 | 6252 | 7139 | 0.00 |
| 24/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 11393 | 10980 | 11393 | 10980 | 0.00 |
| 24/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 12261 | 12816 | 12261 | 12816 | 0.00 |
| 24/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 17051 | 16599 | 17051 | 16599 | 0.00 |
| 24/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 14967 | 15458 | 14967 | 15458 | 0.00 |
| 24/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 9028 | 8356 | 9028 | 8356 | 0.00 |
| 24/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 725 | 1043 | 725 | 1043 | 0.00 |
| 24/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 18574 | 17995 | 18574 | 17995 | 0.00 |
| 24/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 6781 | 7170 | 6781 | 7170 | 0.00 |
| 24/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 24103 | 23535 | 24103 | 23535 | 0.00 |
| 24/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 9722 | 10098 | 9722 | 10098 | 0.00 |
| 24/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 21118 | 20148 | 21118 | 20148 | 0.00 |
| 24/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 16 | 36 | 16 | 36 | 0.00 |
| 24/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 27595 | 26867 | 27595 | 26867 | 0.00 |
| 24/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3343 | 3583 | 3343 | 3583 | 0.00 |
| 24/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 32444 | 31769 | 32444 | 31769 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5955 | 6224 | 5955 | 6224 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.5700 | 7.6050 | 97.8145 | 97.5425 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5200 | 7.5510 | 100.0961 | 99.8176 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.4700 | 7.5070 | 98.6679 | 98.3914 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2613 | 2074 | 2613 | 2074 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 8327 | 10508 | 8327 | 10508 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 75142 | 72496 | 75142 | 72496 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 720 | 859 | 720 | 859 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 79627 | 77145 | 79627 | 77145 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2560 | 2843 | 2560 | 2843 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 14962 | 12838 | 14962 | 12838 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 755 | 1351 | 755 | 1351 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 84 | 70 | 84 | 70 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 26277 | 28982 | 26277 | 28982 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 33599 | 30904 | 33599 | 30904 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 11 | 36 | 11 | 36 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 52445 | 49724 | 52445 | 49724 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 67163 | 64443 | 67163 | 64443 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 74403 | 71682 | 74403 | 71682 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 70793 | 68072 | 70793 | 68072 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 81564 | 78844 | 81564 | 78844 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 88898 | 86177 | 88898 | 86177 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 290 | 355 | 290 | 355 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 92554 | 89966 | 92554 | 89966 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1445 | 1623 | 1445 | 1623 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 88648 | 85927 | 88648 | 85927 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 92334 | 89602 | 92334 | 89602 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 228 | 280 | 228 | 280 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 95817 | 93208 | 95817 | 93208 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1244 | 1400 | 1244 | 1400 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 95765 | 93022 | 95765 | 93022 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 178 | 220 | 178 | 220 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 99086 | 96459 | 99086 | 96459 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1067 | 1205 | 1067 | 1205 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 77993 | 75273 | 77993 | 75273 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 47247 | 49967 | 47247 | 49967 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 68894 | 71614 | 68894 | 71614 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 106024 | 103304 | 106024 | 103304 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 91153 | 93874 | 91153 | 93874 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 109388 | 106619 | 109388 | 106619 | 0.00 |
| 24/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 62 | 79 | 62 | 79 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 112186 | 109501 | 112186 | 109501 | 0.00 |
| 24/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 562 | 642 | 562 | 642 | 0.00 |
| 24/01/2007 | TRT1 On 01-February-07 | | | Index Future | 247.5300 | 247.1640 | 247.5250 | 247.1640 | 500.00 |
| 24/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 39350 | 35882 | 39350 | 35882 | 0.00 |
| 24/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 100 | 242 | 100 | 242 | 0.00 |
| 25/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.5500 | 107.4490 | 107.5510 | 107.4490 | 10.00 |
| 25/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 15558 | 14593 | 15558 | 14593 | 0.00 |
| 25/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 48 | 103 | 48 | 103 | 0.00 |
| 25/01/2007 | CRD1 On 03-May-07 | | | Index Future | 109.9100 | 0.0000 | 109.9130 | 0.0000 | 0.00 |
| 25/01/2007 | GOVI On 01-February-07 | | | jGovi | 250.4400 | 250.4940 | 250.4370 | 250.4940 | 66.00 |
| 25/01/2007 | GOVI On 03-May-07 | | | jGovi | 256.2000 | 255.9950 | 256.1990 | 255.9950 | 144.00 |
| 25/01/2007 | GOVI On 02-August-07 | | | jGovi | 261.5500 | 261.6120 | 261.5520 | 261.6120 | 175.00 |
| 25/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 204370 | 204940 | 204370 | 204940 | 0.00 |
| 25/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 211990 | 209950 | 211990 | 209950 | 0.00 |
| 25/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 210547 | 211147 | 210547 | 211147 | 0.00 |
| 25/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 27 | 27 | 27 | 27 | 0.00 |
| 25/01/2007 | ILBI On 01-February-07 | | | Index Future | 268.3600 | 268.5610 | 268.3610 | 268.5610 | 0.00 |
| 25/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 33861 | 35890 | 33861 | 35890 | 0.00 |
| 25/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 251 | 280 | 251 | 280 | 0.00 |
| 25/01/2007 | ILBI On 03-May-07 | | | Index Future | 274.6200 | 0.0000 | 274.6230 | 0.0000 | 0.00 |
| 25/01/2007 | J153 On 31-August-10 | | | jSwap | 8.7400 | 8.7650 | 0.0425 | 0.0432 | 0.00 |
| 25/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4300 | 8.4170 | 0.0526 | 0.0531 | 0.00 |
| 25/01/2007 | J186 On 21-December-26 | | | jSwap | 7.9500 | 7.9020 | 0.0446 | 0.0397 | 0.00 |
| 25/01/2007 | J194 On 28-February-08 | | | jSwap | 9.0700 | 9.1050 | 0.0223 | 0.0227 | 0.00 |
| 25/01/2007 | J201 On 22-December-14 | | | jSwap | 8.4600 | 8.4540 | 0.0550 | 0.0547 | 0.00 |
| 25/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3500 | 8.3260 | 0.0619 | 0.0601 | 0.00 |
| 25/01/2007 | J204 On 21-December-18 | | | jSwap | 8.3000 | 8.2630 | 0.0599 | 0.0573 | 0.00 |
| 25/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2400 | 8.2010 | 0.0189 | 0.0158 | 0.00 |
| 25/01/2007 | JBAR On 21-December-05 | | | jBar | 9.2800 | 9.3210 | 0.0000 | 0.0000 | 0.00 |
| 25/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3400 | 9.3810 | 0.0227 | 0.0229 | 0.00 |
| 25/01/2007 | JFRA On 07-February-08 | | | jFra | 8.9200 | 8.9890 | 0.0217 | 0.0219 | 0.00 |
| 25/01/2007 | JFRA On 03-May-07 | | | jFra | 9.2500 | 9.2800 | 0.0225 | 0.0226 | 0.00 |
| 25/01/2007 | JFRA On 02-August-07 | | | jFra | 9.2000 | 9.2540 | 0.0224 | 0.0225 | 0.00 |
| 25/01/2007 | JFRA On 01-November-07 | | | jFra | 9.1000 | 9.1390 | 0.0238 | 0.0240 | 0.00 |
| 25/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4470 | 4583 | 4470 | 4583 | 0.00 |
| 25/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22037 | 22151 | 22037 | 22151 | 0.00 |
| 25/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18580 | 18526 | 18580 | 18526 | 0.00 |
| 25/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4266 | 4345 | 4266 | 4345 | 0.00 |
| 25/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 9 | 8 | 9 | 8 | 0.00 |
| 25/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4204 | 4336 | 4204 | 4336 | 0.00 |
| 25/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 68 | 61 | 68 | 61 | 0.00 |
| 25/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4363 | 4462 | 4363 | 4462 | 0.00 |
| 25/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 177 | 167 | 177 | 167 | 0.00 |
| 25/01/2007 | JN02 On 01-February-07 | | | jNote | 8.9600 | 9.0100 | 0.1632 | 0.1640 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | JN02 On 03-May-07 | | | jNote | 8.8600 | 8.8970 | 0.1614 | 0.1621 | 0.00 |
| 25/01/2007 | JN02 On 02-August-07 | | | jNote | 8.7400 | 8.7770 | 0.1595 | 0.1601 | 0.00 |
| 25/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 2439 | 3044 | 2439 | 3044 | 0.00 |
| 25/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 3114 | 2864 | 3114 | 2864 | 0.00 |
| 25/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 7167 | 7519 | 7167 | 7519 | 0.00 |
| 25/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 14370 | 13953 | 14370 | 13953 | 0.00 |
| 25/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10219 | 10546 | 10219 | 10546 | 0.00 |
| 25/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 19584 | 19177 | 19584 | 19177 | 0.00 |
| 25/01/2007 | JN05 On 01-February-07 | | | jNote | 8.5400 | 8.5470 | 0.3431 | 0.3434 | 0.00 |
| 25/01/2007 | JN05 On 03-May-07 | | | jNote | 8.4700 | 8.4750 | 0.3412 | 0.3412 | 0.00 |
| 25/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4000 | 8.4030 | 0.3392 | 0.3390 | 0.00 |
| 25/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 28744 | 28243 | 28744 | 28243 | 0.00 |
| 25/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1489 | 1545 | 1489 | 1545 | 0.00 |
| 25/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 32953 | 32749 | 32953 | 32749 | 0.00 |
| 25/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3441 | 3476 | 3441 | 3476 | 0.00 |
| 25/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 37674 | 37651 | 37674 | 37651 | 0.00 |
| 25/01/2007 | JN10 On 01-February-07 | | | jNote | 8.2700 | 8.2520 | 0.5552 | 0.5539 | 0.00 |
| 25/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2300 | 8.2000 | 0.5535 | 0.5520 | 0.00 |
| 25/01/2007 | JN10 On 02-August-07 | | | jNote | 8.1800 | 8.1480 | 0.5517 | 0.5500 | 0.00 |
| 25/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 48795 | 50208 | 48795 | 50208 | 0.00 |
| 25/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 249 | 218 | 249 | 218 | 0.00 |
| 25/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 52407 | 54072 | 52407 | 54072 | 0.00 |
| 25/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1078 | 969 | 1078 | 969 | 0.00 |
| 25/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 56610 | 58481 | 56610 | 58481 | 0.00 |
| 25/01/2007 | JROD On 31-January-07 | | | jRod | 8.4300 | 8.4310 | 0.0013 | 0.0013 | 0.00 |
| 25/01/2007 | JROD On 28-February-07 | | | jRod | 8.7200 | 8.7370 | 0.0020 | 0.0020 | 0.00 |
| 25/01/2007 | JROD On 30-March-07 | | | jRod | 9.0200 | 9.0590 | 0.0027 | 0.0028 | 0.00 |
| 25/01/2007 | JROD On 30-April-07 | | | jRod | 8.8700 | 8.8940 | 0.0045 | 0.0046 | 0.00 |
| 25/01/2007 | JROD On 31-May-07 | | | jRod | 9.1100 | 9.1390 | 0.0057 | 0.0058 | 0.00 |
| 25/01/2007 | OTH1 On 01-February-07 | | | Index Future | 247.1500 | 246.9090 | 247.1500 | 246.9090 | 15.00 |
| 25/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 35809 | 33528 | 35809 | 33528 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 109 | 238 | 109 | 238 | 0.00 |
| 25/01/2007 | OTH1 On 03-May-07 | | | Index Future | 252.5800 | 0.0000 | 252.5780 | 0.0000 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.1400 | 8.1650 | 120.4784 | 120.3789 | 72.00 |
| 25/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.0800 | 8.1050 | 116.4757 | 116.3825 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.9300 | 7.9480 | 119.2095 | 119.1457 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 4939 | 4413 | 4939 | 4413 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1132 | 1601 | 1132 | 1601 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 17839 | 17233 | 17839 | 17233 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4725 | 5051 | 4725 | 5051 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 23862 | 23461 | 23862 | 23461 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7362 | 7599 | 7362 | 7599 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 902 | 810 | 902 | 810 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 5391 | 6293 | 5391 | 6293 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 24760 | 24037 | 24760 | 24037 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2504 | 2713 | 2504 | 2713 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 10560 | 9706 | 10560 | 9706 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 171 | 313 | 171 | 313 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 20174 | 19186 | 20174 | 19186 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 3 | 10 | 3 | 10 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 13714 | 12780 | 13714 | 12780 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 53 | 114 | 53 | 114 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 12123 | 11223 | 12123 | 11223 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 97 | 192 | 97 | 192 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 22345 | 21659 | 22345 | 21659 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3126 | 3372 | 3126 | 3372 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 27852 | 27412 | 27852 | 27412 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5674 | 5873 | 5674 | 5873 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 28241 | 27247 | 28241 | 27247 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 23540 | 22835 | 23540 | 22835 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2802 | 3029 | 2802 | 3029 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 28894 | 28445 | 28894 | 28445 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5302 | 5492 | 5302 | 5492 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 29952 | 29494 | 29952 | 29494 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4949 | 5130 | 4949 | 5130 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 43 | 44 | 43 | 44 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 12904 | 13899 | 12904 | 13899 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 21310 | 22305 | 21310 | 22305 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 29837 | 30832 | 29837 | 30832 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 38443 | 39438 | 38443 | 39438 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 55896 | 56890 | 55896 | 56890 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 47129 | 48124 | 47129 | 48124 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 36239 | 35244 | 36239 | 35244 | 0.00 |
| 25/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 29854 | 29068 | 29854 | 29068 | 0.00 |
| 25/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1556 | 1702 | 1556 | 1702 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 34342 | 33851 | 34342 | 33851 | 0.00 |
| 25/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3717 | 3864 | 3717 | 3864 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.7900 | 7.7950 | 140.7024 | 140.6266 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.7400 | 7.7500 | 136.9102 | 136.8361 | 504.00 |
| 25/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.6700 | 7.6630 | 140.0487 | 140.0632 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4397 | 4459 | 4397 | 4459 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7053 | 7873 | 7053 | 7873 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 59662 | 59110 | 59662 | 59110 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4845 | 5035 | 4845 | 5035 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 69437 | 69613 | 69437 | 69613 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10570 | 10601 | 10570 | 10601 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 11060 | 10854 | 11060 | 10854 | 250.00 |
| 25/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 2382 | 2934 | 2382 | 2934 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 17112 | 16690 | 17112 | 16690 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 948 | 1283 | 948 | 1283 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 381 | 456 | 381 | 456 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 22213 | 23046 | 22213 | 23046 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 90498 | 89826 | 90498 | 89826 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1234 | 1304 | 1234 | 1304 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 34681 | 33964 | 34681 | 33964 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 45 | 85 | 45 | 85 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 45559 | 44808 | 45559 | 44808 | 150.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 4 | 11 | 4 | 11 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 52768 | 52012 | 52768 | 52012 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 56353 | 55596 | 56353 | 55596 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 63485 | 62727 | 63485 | 62727 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 71650 | 71040 | 71650 | 71040 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2904 | 3036 | 2904 | 3036 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 80143 | 80318 | 80143 | 80318 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7687 | 7717 | 7687 | 7717 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 125351 | 124593 | 125351 | 124593 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 59925 | 59168 | 59925 | 59168 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 70564 | 69806 | 70564 | 69806 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 74733 | 74112 | 74733 | 74112 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2537 | 2657 | 2537 | 2657 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 82899 | 83073 | 82899 | 83073 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7076 | 7105 | 7076 | 7105 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 77844 | 77211 | 77844 | 77211 | 0.00 |
| 25/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2210 | 2318 | 2210 | 2318 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 80270 | 80421 | 80270 | 80421 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1091 | 1098 | 1091 | 1098 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 88034 | 87276 | 88034 | 87276 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 8 | 13 | 8 | 13 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 41379 | 42142 | 41379 | 42142 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 61282 | 62040 | 61282 | 62040 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 105184 | 104426 | 105184 | 104426 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 122021 | 121263 | 122021 | 121263 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 138551 | 137793 | 138551 | 137793 | 0.00 |
| 25/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 97068 | 97238 | 97068 | 97238 | 0.00 |
| 25/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4587 | 4611 | 4587 | 4611 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.5200 | 7.4610 | 131.8627 | 132.5679 | 2.00 |
| 25/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4700 | 7.4110 | 134.9176 | 135.6479 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.4300 | 7.3700 | 132.5813 | 133.3479 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 7411 | 11713 | 7411 | 11713 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 9546 | 6795 | 9546 | 6795 | 0.00 |
| 25/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 99372 | 105814 | 99372 | 105814 | 0.00 |
| 25/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6709 | 5848 | 6709 | 5848 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 111121 | 117426 | 111121 | 117426 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 14354 | 12993 | 14354 | 12993 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 503 | 1337 | 503 | 1337 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 34648 | 28431 | 34648 | 28431 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 29641 | 36387 | 29641 | 36387 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 904 | 597 | 904 | 597 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 58543 | 65589 | 58543 | 65589 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 24 | 17 | 24 | 17 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 81589 | 88641 | 81589 | 88641 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 92879 | 99932 | 92879 | 99932 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 118692 | 125455 | 118692 | 125455 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3903 | 3363 | 3903 | 3363 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 114986 | 122039 | 114986 | 122039 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 128768 | 135421 | 128768 | 135421 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 10014 | 9001 | 10014 | 9001 | 0.00 |
| 25/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 128548 | 135432 | 128548 | 135432 | 0.00 |
| 25/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2926 | 2507 | 2926 | 2507 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 133275 | 140004 | 133275 | 140004 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9120 | 8183 | 9120 | 8183 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 137814 | 144615 | 137814 | 144615 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 8294 | 7428 | 8294 | 7428 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 141757 | 148809 | 141757 | 148809 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 148428 | 155488 | 148428 | 155488 | 0.00 |
| 25/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1590 | 1347 | 1590 | 1347 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 156203 | 163251 | 156203 | 163251 | 0.00 |
| 25/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5594 | 4975 | 5594 | 4975 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 87254 | 94306 | 87254 | 94306 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 6 | 34 | 6 | 34 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 67351 | 60327 | 67351 | 60327 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 101785 | 94733 | 101785 | 94733 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 137519 | 130467 | 137519 | 130467 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 167605 | 174658 | 167605 | 174658 | 0.00 |
| 25/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 123609 | 130435 | 123609 | 130435 | 0.00 |
| 25/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3384 | 2908 | 3384 | 2908 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.6300 | 8.7750 | 105.7378 | 105.5963 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.3700 | 8.5430 | 103.1062 | 102.9712 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.0900 | 8.3020 | 105.3698 | 105.2553 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1630 | 878 | 1630 | 878 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 465 | 1128 | 465 | 1128 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 5088 | 4286 | 5088 | 4286 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2128 | 2675 | 2128 | 2675 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6838 | 6163 | 6838 | 6163 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3247 | 3716 | 3247 | 3716 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 1297 | 661 | 1297 | 661 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 635 | 1413 | 635 | 1413 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 1006 | 483 | 1006 | 483 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 845 | 1738 | 845 | 1738 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 387 | 154 | 387 | 154 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1735 | 2917 | 1735 | 2917 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 6398 | 5481 | 6398 | 5481 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1499 | 1932 | 1499 | 1932 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 7526 | 6811 | 7526 | 6811 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 2846 | 3276 | 2846 | 3276 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 6124 | 5229 | 6124 | 5229 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 1612 | 2067 | 1612 | 2067 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 6678 | 5740 | 6678 | 5740 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1392 | 1803 | 1392 | 1803 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7883 | 7148 | 7883 | 7148 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 2659 | 3070 | 2659 | 3070 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 7703 | 6978 | 7703 | 6978 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 2751 | 3172 | 2751 | 3172 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 7853 | 6833 | 7853 | 6833 | 0.00 |
| 25/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1021 | 1350 | 1021 | 1350 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 35 | 10 | 35 | 10 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3904 | 5294 | 3904 | 5294 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6400 | 7815 | 6400 | 7815 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8940 | 10355 | 8940 | 10355 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11490 | 12905 | 11490 | 12905 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 14049 | 15464 | 14049 | 15464 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 16617 | 18032 | 16617 | 18032 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 19196 | 20611 | 19196 | 20611 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 26989 | 28404 | 26989 | 28404 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 24381 | 25796 | 24381 | 25796 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 21783 | 23199 | 21783 | 23199 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 8622 | 7850 | 8622 | 7850 | 0.00 |
| 25/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2313 | 2686 | 2313 | 2686 | 0.00 |
| 25/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.4300 | 8.6000 | 107.2972 | 106.9742 | 0.00 |
| 25/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.2800 | 8.4650 | 104.7004 | 104.3808 | 0.00 |
| 25/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.1500 | 8.3600 | 106.9985 | 106.6964 | 0.00 |
| 25/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 1767 | 336 | 1767 | 336 | 0.00 |
| 25/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 424 | 2223 | 424 | 2223 | 0.00 |
| 25/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 5673 | 3771 | 5673 | 3771 | 0.00 |
| 25/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1889 | 3183 | 1889 | 3183 | 0.00 |
| 25/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 5648 | 4154 | 5648 | 4154 | 0.00 |
| 25/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 4239 | 5765 | 4239 | 5765 | 0.00 |
| 25/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 6056 | 2991 | 6056 | 2991 | 0.00 |
| 25/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 4 | 168 | 4 | 168 | 0.00 |
| 25/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 7848 | 6000 | 7848 | 6000 | 0.00 |
| 25/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2780 | 3954 | 2780 | 3954 | 0.00 |
| 25/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 8801 | 6357 | 8801 | 6357 | 0.00 |
| 25/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 835 | 1587 | 835 | 1587 | 0.00 |
| 25/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 3257 | 1963 | 3257 | 1963 | 0.00 |
| 25/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3678 | 5580 | 3678 | 5580 | 0.00 |
| 25/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 82 | 4 | 82 | 4 | 0.00 |
| 25/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3477 | 6628 | 3477 | 6628 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 10432 | 8260 | 10432 | 8260 | 0.00 |
| 25/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1724 | 2573 | 1724 | 2573 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.7900 | 7.8000 | 106.6782 | 106.6242 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7200 | 7.7280 | 109.1534 | 109.1063 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.6700 | 7.6700 | 107.1270 | 107.1040 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 3249 | 3322 | 3249 | 3322 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5716 | 6330 | 5716 | 6330 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 48610 | 48271 | 48610 | 48271 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3897 | 4030 | 3897 | 4030 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 54746 | 54614 | 54746 | 54614 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8027 | 8126 | 8027 | 8126 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 13203 | 12916 | 13203 | 12916 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 741 | 995 | 741 | 995 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 256 | 313 | 256 | 313 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 17924 | 18521 | 17924 | 18521 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 27154 | 26643 | 27154 | 26643 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 32 | 62 | 32 | 62 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 41521 | 40982 | 41521 | 40982 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 50036 | 49496 | 50036 | 49496 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 58147 | 57769 | 58147 | 57769 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2359 | 2452 | 2359 | 2452 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 63314 | 63165 | 63314 | 63165 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5782 | 5863 | 5782 | 5863 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 44370 | 43830 | 44370 | 43830 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 47208 | 46668 | 47208 | 46668 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 55663 | 55122 | 55663 | 55122 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 60599 | 60213 | 60599 | 60213 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2066 | 2151 | 2066 | 2151 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 65521 | 65367 | 65521 | 65367 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5309 | 5385 | 5309 | 5385 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 63073 | 62679 | 63073 | 62679 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1805 | 1881 | 1805 | 1881 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 67751 | 67593 | 67751 | 67593 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4868 | 4940 | 4868 | 4940 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 69553 | 69013 | 69553 | 69013 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 73135 | 72714 | 73135 | 72714 | 0.00 |
| 25/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1020 | 1071 | 1020 | 1071 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 5 | 8 | 5 | 8 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33151 | 33695 | 33151 | 33695 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 48909 | 49450 | 48909 | 49450 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 64962 | 65503 | 64962 | 65503 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 83197 | 82657 | 83197 | 82657 | 0.00 |
| 25/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 76871 | 76697 | 76871 | 76697 | 0.00 |
| 25/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3392 | 3449 | 3392 | 3449 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7100 | 7.7010 | 107.1177 | 107.1984 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6500 | 7.6380 | 105.4252 | 105.5197 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6000 | 7.5870 | 107.7443 | 107.8591 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 5707 | 6482 | 5707 | 6482 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2925 | 2892 | 2925 | 2892 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 60215 | 61130 | 60215 | 61130 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 903 | 874 | 903 | 874 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 65010 | 66054 | 65010 | 66054 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3200 | 3095 | 3200 | 3095 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 316 | 490 | 316 | 490 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 16021 | 15387 | 16021 | 15387 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 20931 | 21759 | 20931 | 21759 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 85 | 106 | 85 | 106 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 38496 | 39303 | 38496 | 39303 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 55743 | 56550 | 55743 | 56550 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 62532 | 63339 | 62532 | 63339 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 59145 | 59953 | 59145 | 59953 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 72992 | 73924 | 72992 | 73924 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 358 | 346 | 358 | 346 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 72598 | 73406 | 72598 | 73406 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 76780 | 77864 | 76780 | 77864 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1846 | 1782 | 1846 | 1782 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 76206 | 77142 | 76206 | 77142 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 279 | 270 | 279 | 270 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 79775 | 80868 | 79775 | 80868 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1596 | 1541 | 1596 | 1541 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 79422 | 80359 | 79422 | 80359 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 216 | 210 | 216 | 210 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 82786 | 83886 | 82786 | 83886 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1377 | 1328 | 1377 | 1328 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 65903 | 66710 | 65903 | 66710 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 89072 | 89879 | 89072 | 89879 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 2 | 5 | 2 | 5 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 34628 | 33824 | 34628 | 33824 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 94119 | 93311 | 94119 | 93311 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 73822 | 73014 | 73822 | 73014 | 0.00 |
| 25/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 53995 | 53188 | 53995 | 53188 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 92245 | 93187 | 92245 | 93187 | 0.00 |
| 25/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 73 | 71 | 73 | 71 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 94929 | 96049 | 94929 | 96049 | 0.00 |
| 25/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 739 | 712 | 739 | 712 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6500 | 7.6360 | 103.7015 | 103.8272 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6000 | 7.5770 | 106.1093 | 106.2496 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5500 | 7.5300 | 104.3997 | 104.5618 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 10298 | 11531 | 10298 | 11531 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2644 | 2621 | 2644 | 2621 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 71063 | 72361 | 71063 | 72361 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3681 | 3576 | 3681 | 3576 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 78361 | 79750 | 78361 | 79750 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8482 | 8249 | 8482 | 8249 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1611 | 2186 | 1611 | 2186 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 13634 | 12952 | 13634 | 12952 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 27014 | 28304 | 27014 | 28304 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 179 | 212 | 179 | 212 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 45540 | 46800 | 45540 | 46800 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 4 | 7 | 4 | 7 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 63770 | 65027 | 63770 | 65027 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 70936 | 72193 | 70936 | 72193 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 67362 | 68619 | 67362 | 68619 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 81550 | 82807 | 81550 | 82807 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 83635 | 84975 | 83635 | 84975 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2162 | 2100 | 2162 | 2100 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 89792 | 91241 | 89792 | 91241 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5996 | 5824 | 5996 | 5824 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 86831 | 88180 | 86831 | 88180 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1880 | 1826 | 1880 | 1826 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 92712 | 94175 | 92712 | 94175 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5479 | 5320 | 5479 | 5320 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 90043 | 91399 | 90043 | 91399 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1630 | 1583 | 1630 | 1583 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 95654 | 97129 | 95654 | 97129 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5000 | 4853 | 5000 | 4853 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 74492 | 75749 | 74492 | 75749 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 98889 | 100146 | 98889 | 100146 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 66 | 132 | 66 | 132 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 32274 | 31083 | 32274 | 31083 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 52917 | 51662 | 52917 | 51662 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 95967 | 94710 | 95967 | 94710 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 74164 | 72908 | 74164 | 72908 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 102987 | 104364 | 102987 | 104364 | 0.00 |
| 25/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 896 | 870 | 896 | 870 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 107591 | 109108 | 107591 | 109108 | 0.00 |
| 25/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3420 | 3315 | 3420 | 3315 | 0.00 |
| 25/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8300 | 7.8400 | 98.7226 | 98.6547 | 0.00 |
| 25/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.7600 | 7.7670 | 101.0131 | 100.9518 | 0.00 |
| 25/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7000 | 7.7080 | 99.4606 | 99.4209 | 0.00 |
| 25/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1555 | 1543 | 1555 | 1543 | 0.00 |
| 25/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5586 | 6252 | 5586 | 6252 | 0.00 |
| 25/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 11638 | 11393 | 11638 | 11393 | 0.00 |
| 25/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 11894 | 12261 | 11894 | 12261 | 0.00 |
| 25/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 17220 | 17051 | 17220 | 17051 | 0.00 |
| 25/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 14738 | 14967 | 14738 | 14967 | 0.00 |
| 25/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 9485 | 9028 | 9485 | 9028 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 503 | 725 | 503 | 725 | 0.00 |
| 25/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 18926 | 18574 | 18926 | 18574 | 0.00 |
| 25/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 6521 | 6781 | 6521 | 6781 | 0.00 |
| 25/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 24323 | 24103 | 24323 | 24103 | 0.00 |
| 25/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 9544 | 9722 | 9544 | 9722 | 0.00 |
| 25/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 21787 | 21118 | 21787 | 21118 | 0.00 |
| 25/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6 | 16 | 6 | 16 | 0.00 |
| 25/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 28046 | 27595 | 28046 | 27595 | 0.00 |
| 25/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3181 | 3343 | 3181 | 3343 | 0.00 |
| 25/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 32712 | 32444 | 32712 | 32444 | 0.00 |
| 25/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5826 | 5955 | 5826 | 5955 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.5900 | 7.5710 | 97.6464 | 97.8145 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5400 | 7.5160 | 99.9130 | 100.0961 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5000 | 7.4720 | 98.4624 | 98.6679 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1843 | 2613 | 1843 | 2613 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 9238 | 8327 | 9238 | 8327 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 73366 | 75142 | 73366 | 75142 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 776 | 720 | 776 | 720 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 77733 | 79627 | 77733 | 79627 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2721 | 2560 | 2721 | 2560 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 13330 | 14962 | 13330 | 14962 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 804 | 755 | 804 | 755 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 34 | 84 | 34 | 84 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 27908 | 26277 | 27908 | 26277 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 31915 | 33599 | 31915 | 33599 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 9 | 11 | 9 | 11 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 50763 | 52445 | 50763 | 52445 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 65482 | 67163 | 65482 | 67163 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 72721 | 74403 | 72721 | 74403 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 69111 | 70793 | 69111 | 70793 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 79882 | 81564 | 79882 | 81564 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 87090 | 88898 | 87090 | 88898 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 314 | 290 | 314 | 290 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 90596 | 92554 | 90596 | 92554 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1543 | 1445 | 1543 | 1445 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 86966 | 88648 | 86966 | 88648 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 90522 | 92334 | 90522 | 92334 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 246 | 228 | 246 | 228 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 93847 | 95817 | 93847 | 95817 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1329 | 1244 | 1329 | 1244 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 93948 | 95765 | 93948 | 95765 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 192 | 178 | 192 | 178 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 97106 | 99086 | 97106 | 99086 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1142 | 1067 | 1142 | 1067 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 76312 | 77993 | 76312 | 77993 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 48928 | 47247 | 48928 | 47247 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 70575 | 68894 | 70575 | 68894 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 104343 | 106024 | 104343 | 106024 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 25/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 92835 | 91153 | 92835 | 91153 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 107561 | 109388 | 107561 | 109388 | 0.00 |
| 25/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 68 | 62 | 68 | 62 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 110173 | 112186 | 110173 | 112186 | 0.00 |
| 25/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 604 | 562 | 604 | 562 | 0.00 |
| 25/01/2007 | TRT1 On 01-February-07 | | | Index Future | 247.4800 | 247.5250 | 247.4810 | 247.5250 | 500.00 |
| 25/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 38875 | 39350 | 38875 | 39350 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 65 | 100 | 65 | 100 | 0.00 |
| 25/01/2007 | TRT1 On 25-January-07 | | | Index Future | 247.4800 | 0.0000 | 247.4810 | 0.0000 | 0.00 |
| 26/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.3600 | 107.5510 | 107.3570 | 107.5510 | 10.00 |
| 26/01/2007 | CRD1 On 03-May-07 | | | Index Future | 109.6900 | 109.9130 | 109.6860 | 109.9130 | 0.00 |
| 26/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 13631 | 15558 | 13631 | 15558 | 0.00 |
| 26/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 61 | 48 | 61 | 48 | 0.00 |
| 26/01/2007 | GOVI On 01-February-07 | | | jGovi | 249.9400 | 250.4370 | 249.9380 | 250.4370 | 66.00 |
| 26/01/2007 | GOVI On 03-May-07 | | | jGovi | 255.3600 | 256.1990 | 255.3600 | 256.1990 | 144.00 |
| 26/01/2007 | GOVI On 02-August-07 | | | jGovi | 260.9000 | 261.5520 | 260.9030 | 261.5520 | 175.00 |
| 26/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 199380 | 204370 | 199380 | 204370 | 0.00 |
| 26/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 203600 | 211990 | 203600 | 211990 | 0.00 |
| 26/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 204066 | 210547 | 204066 | 210547 | 0.00 |
| 26/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 36 | 27 | 36 | 27 | 0.00 |
| 26/01/2007 | ILBI On 01-February-07 | | | Index Future | 270.7000 | 268.3610 | 270.7030 | 268.3610 | 0.00 |
| 26/01/2007 | ILBI On 03-May-07 | | | Index Future | 276.9800 | 274.6230 | 276.9810 | 274.6230 | 0.00 |
| 26/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 57032 | 33861 | 57032 | 33861 | 0.00 |
| 26/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 2 | 251 | 2 | 251 | 0.00 |
| 26/01/2007 | J153 On 31-August-10 | | | jSwap | 8.7900 | 8.7430 | 0.0442 | 0.0425 | 0.00 |
| 26/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4800 | 8.4250 | 0.0491 | 0.0526 | 0.00 |
| 26/01/2007 | J186 On 21-December-26 | | | jSwap | 8.0000 | 7.9530 | 0.0486 | 0.0446 | 0.00 |
| 26/01/2007 | J194 On 28-February-08 | | | jSwap | 9.0900 | 9.0740 | 0.0226 | 0.0223 | 0.00 |
| 26/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5200 | 8.4590 | 0.0582 | 0.0550 | 0.00 |
| 26/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3900 | 8.3510 | 0.0646 | 0.0619 | 0.00 |
| 26/01/2007 | J204 On 21-December-18 | | | jSwap | 8.3200 | 8.2980 | 0.0618 | 0.0599 | 0.00 |
| 26/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2600 | 8.2420 | 0.0206 | 0.0189 | 0.00 |
| 26/01/2007 | JBAR On 21-December-05 | | | jBar | 9.2300 | 9.2830 | 0.0000 | 0.0000 | 0.00 |
| 26/01/2007 | JFRA On 01-February-07 | | | jFra | 9.2700 | 9.3350 | 0.0226 | 0.0227 | 0.00 |
| 26/01/2007 | JFRA On 07-February-08 | | | jFra | 8.9900 | 8.9200 | 0.0219 | 0.0217 | 0.00 |
| 26/01/2007 | JFRA On 03-May-07 | | | jFra | 9.2600 | 9.2470 | 0.0226 | 0.0225 | 0.00 |
| 26/01/2007 | JFRA On 02-August-07 | | | jFra | 9.2400 | 9.1970 | 0.0225 | 0.0224 | 0.00 |
| 26/01/2007 | JFRA On 01-November-07 | | | jFra | 9.1300 | 9.0970 | 0.0239 | 0.0238 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4320 | 4470 | 4320 | 4470 | 0.00 |
| 26/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22094 | 22037 | 22094 | 22037 | 0.00 |
| 26/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18476 | 18580 | 18476 | 18580 | 0.00 |
| 26/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4306 | 4266 | 4306 | 4266 | 0.00 |
| 26/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 8 | 9 | 8 | 9 | 0.00 |
| 26/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4304 | 4204 | 4304 | 4204 | 0.00 |
| 26/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 61 | 68 | 61 | 68 | 0.00 |
| 26/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4443 | 4363 | 4443 | 4363 | 0.00 |
| 26/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 166 | 177 | 166 | 177 | 0.00 |
| 26/01/2007 | JN02 On 01-February-07 | | | jNote | 9.0000 | 8.9630 | 0.1638 | 0.1632 | 0.00 |
| 26/01/2007 | JN02 On 03-May-07 | | | jNote | 8.9000 | 8.8550 | 0.1622 | 0.1614 | 0.00 |
| 26/01/2007 | JN02 On 02-August-07 | | | jNote | 8.7900 | 8.7370 | 0.1604 | 0.1595 | 0.00 |
| 26/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 2511 | 2439 | 2511 | 2439 | 0.00 |
| 26/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 2604 | 3114 | 2604 | 3114 | 0.00 |
| 26/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 7460 | 7167 | 7460 | 7167 | 0.00 |
| 26/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 13785 | 14370 | 13785 | 14370 | 0.00 |
| 26/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10588 | 10219 | 10588 | 10219 | 0.00 |
| 26/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 18927 | 19584 | 18927 | 19584 | 0.00 |
| 26/01/2007 | JN05 On 01-February-07 | | | jNote | 8.5800 | 8.5350 | 0.3445 | 0.3431 | 0.00 |
| 26/01/2007 | JN05 On 03-May-07 | | | jNote | 8.5200 | 8.4690 | 0.3427 | 0.3412 | 0.00 |
| 26/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4500 | 8.4020 | 0.3407 | 0.3392 | 0.00 |
| 26/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 26990 | 28744 | 26990 | 28744 | 0.00 |
| 26/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1693 | 1489 | 1693 | 1489 | 0.00 |
| 26/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 31228 | 32953 | 31228 | 32953 | 0.00 |
| 26/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3773 | 3441 | 3773 | 3441 | 0.00 |
| 26/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 35987 | 37674 | 35987 | 37674 | 0.00 |
| 26/01/2007 | JN10 On 01-February-07 | | | jNote | 8.3200 | 8.2730 | 0.5572 | 0.5552 | 0.00 |
| 26/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2700 | 8.2250 | 0.5554 | 0.5535 | 0.00 |
| 26/01/2007 | JN10 On 02-August-07 | | | jNote | 8.2200 | 8.1770 | 0.5534 | 0.5517 | 0.00 |
| 26/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 45683 | 48795 | 45683 | 48795 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 328 | 249 | 328 | 249 | 0.00 |
| 26/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 49280 | 52407 | 49280 | 52407 | 0.00 |
| 26/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1279 | 1078 | 1279 | 1078 | 0.00 |
| 26/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 53721 | 56610 | 53721 | 56610 | 0.00 |
| 26/01/2007 | JROD On 31-January-07 | | | jRod | 8.4300 | 8.4300 | 0.0018 | 0.0013 | 0.00 |
| 26/01/2007 | JROD On 28-February-07 | | | jRod | 8.7000 | 8.7210 | 0.0024 | 0.0020 | 0.00 |
| 26/01/2007 | JROD On 30-March-07 | | | jRod | 8.9800 | 9.0240 | 0.0031 | 0.0027 | 0.00 |
| 26/01/2007 | JROD On 30-April-07 | | | jRod | 8.8400 | 8.8700 | 0.0047 | 0.0045 | 0.00 |
| 26/01/2007 | JROD On 31-May-07 | | | jRod | 9.0700 | 9.1130 | 0.0059 | 0.0057 | 0.00 |
| 26/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.6400 | 247.1500 | 246.6430 | 247.1500 | 15.00 |
| 26/01/2007 | OTH1 On 03-May-07 | | | Index Future | 251.9900 | 252.5780 | 251.9940 | 252.5780 | 0.00 |
| 26/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 30783 | 35809 | 30783 | 35809 | 0.00 |
| 26/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 153 | 109 | 153 | 109 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.2000 | 8.1350 | 120.2796 | 120.4784 | 72.00 |
| 26/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1400 | 8.0750 | 116.2894 | 116.4757 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.0000 | 7.9260 | 118.9921 | 119.2095 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 3427 | 4939 | 3427 | 4939 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1609 | 1132 | 1609 | 1132 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 16505 | 17839 | 16505 | 17839 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5254 | 4725 | 5254 | 4725 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 22363 | 23862 | 22363 | 23862 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8036 | 7362 | 8036 | 7362 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 405 | 902 | 405 | 902 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6882 | 5391 | 6882 | 5391 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 23219 | 24760 | 23219 | 24760 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2826 | 2504 | 2826 | 2504 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 8646 | 10560 | 8646 | 10560 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 246 | 171 | 246 | 171 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 18187 | 20174 | 18187 | 20174 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 4 | 3 | 4 | 3 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 11747 | 13714 | 11747 | 13714 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 74 | 53 | 74 | 53 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 10176 | 12123 | 10176 | 12123 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 138 | 97 | 138 | 97 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 20867 | 22345 | 20867 | 22345 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3511 | 3126 | 3511 | 3126 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 26233 | 27852 | 26233 | 27852 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6229 | 5674 | 6229 | 5674 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 26253 | 28241 | 26253 | 28241 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 22029 | 23540 | 22029 | 23540 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3154 | 2802 | 3154 | 2802 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 27247 | 28894 | 27247 | 28894 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5829 | 5302 | 5829 | 5302 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 28278 | 29952 | 28278 | 29952 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5449 | 4949 | 5449 | 4949 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 9 | 43 | 9 | 43 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 14857 | 12904 | 14857 | 12904 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 23298 | 21310 | 23298 | 21310 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 31825 | 29837 | 31825 | 29837 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 40431 | 38443 | 40431 | 38443 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 57884 | 55896 | 57884 | 55896 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 49117 | 47129 | 49117 | 47129 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 34251 | 36239 | 34251 | 36239 | 0.00 |
| 26/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 28208 | 29854 | 28208 | 29854 | 0.00 |
| 26/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1773 | 1556 | 1773 | 1556 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 32568 | 34342 | 32568 | 34342 | 0.00 |
| 26/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4116 | 3717 | 4116 | 3717 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8300 | 7.7850 | 140.3997 | 140.7024 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.7800 | 7.7400 | 136.6141 | 136.9102 | 504.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.7100 | 7.6650 | 139.7441 | 140.0487 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2847 | 4397 | 2847 | 4397 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8530 | 7053 | 8530 | 7053 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 57115 | 59662 | 57115 | 59662 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5259 | 4845 | 5259 | 4845 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 67015 | 69437 | 67015 | 69437 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 11193 | 10570 | 11193 | 10570 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 8572 | 11060 | 8572 | 11060 | 250.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 2921 | 2382 | 2921 | 2382 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 14279 | 17112 | 14279 | 17112 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1142 | 948 | 1142 | 948 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 148 | 381 | 148 | 381 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 25007 | 22213 | 25007 | 22213 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 87662 | 90498 | 87662 | 90498 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1360 | 1234 | 1360 | 1234 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 31654 | 34681 | 31654 | 34681 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 45 | 45 | 45 | 45 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 42532 | 45559 | 42532 | 45559 | 150.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 4 | 4 | 4 | 4 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 49740 | 52768 | 49740 | 52768 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1 | 1 | 1 | 1 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 53326 | 56353 | 53326 | 56353 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 60458 | 63485 | 60458 | 63485 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 68956 | 71650 | 68956 | 71650 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3172 | 2904 | 3172 | 2904 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 77580 | 80143 | 77580 | 80143 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8169 | 7687 | 8169 | 7687 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 122324 | 125351 | 122324 | 125351 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 56898 | 59925 | 56898 | 59925 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 67537 | 70564 | 67537 | 70564 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 72010 | 74733 | 72010 | 74733 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2775 | 2537 | 2775 | 2537 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 80304 | 82899 | 80304 | 82899 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7527 | 7076 | 7527 | 7076 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 75094 | 77844 | 75094 | 77844 | 0.00 |
| 26/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2421 | 2210 | 2421 | 2210 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 77374 | 80270 | 77374 | 80270 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1241 | 1091 | 1241 | 1091 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 85007 | 88034 | 85007 | 88034 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1 | 8 | 1 | 8 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 44400 | 41379 | 44400 | 41379 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 64309 | 61282 | 64309 | 61282 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 102157 | 105184 | 102157 | 105184 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 118994 | 122021 | 118994 | 122021 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 135524 | 138551 | 135524 | 138551 | 0.00 |
| 26/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 94337 | 97068 | 94337 | 97068 | 0.00 |
| 26/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4900 | 4587 | 4900 | 4587 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.5400 | 7.5170 | 131.5997 | 131.8627 | 2.00 |
| 26/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4900 | 7.4690 | 134.6422 | 134.9176 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.4600 | 7.4310 | 132.2814 | 132.5813 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 5650 | 7411 | 5650 | 7411 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 10415 | 9546 | 10415 | 9546 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 96905 | 99372 | 96905 | 99372 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6996 | 6709 | 6996 | 6709 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 108631 | 111121 | 108631 | 111121 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 14863 | 14354 | 14863 | 14354 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 244 | 503 | 244 | 503 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 37020 | 34648 | 37020 | 34648 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 26987 | 29641 | 26987 | 29641 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 880 | 904 | 880 | 904 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 55906 | 58543 | 55906 | 58543 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 17 | 24 | 17 | 24 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 78959 | 81589 | 78959 | 81589 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 90249 | 92879 | 90249 | 92879 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 116113 | 118692 | 116113 | 118692 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 4078 | 3903 | 4078 | 3903 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 112356 | 114986 | 112356 | 114986 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 126145 | 128768 | 126145 | 128768 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 10390 | 10014 | 10390 | 10014 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 125928 | 128548 | 125928 | 128548 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 3060 | 2926 | 3060 | 2926 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 130624 | 133275 | 130624 | 133275 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9467 | 9120 | 9467 | 9120 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 135135 | 137814 | 135135 | 137814 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 8614 | 8294 | 8614 | 8294 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 139127 | 141757 | 139127 | 141757 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 145749 | 148428 | 145749 | 148428 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1665 | 1590 | 1665 | 1590 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 153432 | 156203 | 153432 | 156203 | 0.00 |
| 26/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5821 | 5594 | 5821 | 5594 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 84624 | 87254 | 84624 | 87254 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 1 | 6 | 1 | 6 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 69976 | 67351 | 69976 | 67351 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 104415 | 101785 | 104415 | 101785 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 140149 | 137519 | 140149 | 137519 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 164976 | 167605 | 164976 | 167605 | 0.00 |
| 26/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 121008 | 123609 | 121008 | 123609 | 0.00 |
| 26/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3538 | 3384 | 3538 | 3384 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.6900 | 8.6340 | 105.6806 | 105.7378 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.4700 | 8.3700 | 103.0305 | 103.1062 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.2400 | 8.0930 | 105.2920 | 105.3698 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 664 | 1006 | 664 | 1006 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1076 | 845 | 1076 | 845 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4601 | 5088 | 4601 | 5088 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2399 | 2128 | 2399 | 2128 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6354 | 6838 | 6354 | 6838 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3540 | 3247 | 3540 | 3247 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 1193 | 1630 | 1193 | 1630 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 601 | 465 | 601 | 465 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 905 | 1297 | 905 | 1297 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 815 | 635 | 815 | 635 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 206 | 387 | 206 | 387 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2126 | 1735 | 2126 | 1735 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5850 | 6398 | 5850 | 6398 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1708 | 1499 | 1708 | 1499 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 7015 | 7526 | 7015 | 7526 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3113 | 2846 | 3113 | 2846 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5588 | 6124 | 5588 | 6124 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 1833 | 1612 | 1833 | 1612 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 6119 | 6678 | 6119 | 6678 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1590 | 1392 | 1590 | 1392 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7359 | 7883 | 7359 | 7883 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 2914 | 2659 | 2914 | 2659 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 7186 | 7703 | 7186 | 7703 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3012 | 2751 | 3012 | 2751 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 7252 | 7853 | 7252 | 7853 | 0.00 |
| 26/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1176 | 1021 | 1176 | 1021 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 11 | 35 | 11 | 35 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 4452 | 3904 | 4452 | 3904 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 6972 | 6400 | 6972 | 6400 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9512 | 8940 | 9512 | 8940 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12062 | 11490 | 12062 | 11490 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 14621 | 14049 | 14621 | 14049 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 17190 | 16617 | 17190 | 16617 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 19768 | 19196 | 19768 | 19196 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 27561 | 26989 | 27561 | 26989 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 24954 | 24381 | 24954 | 24381 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 22356 | 21783 | 22356 | 21783 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 8073 | 8622 | 8073 | 8622 | 0.00 |
| 26/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2543 | 2313 | 2543 | 2313 | 0.00 |
| 26/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.5600 | 8.4290 | 107.0553 | 107.2972 | 0.00 |
| 26/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.4300 | 8.2750 | 104.4379 | 104.7004 | 0.00 |
| 26/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.3400 | 8.1540 | 106.7301 | 106.9985 | 0.00 |
| 26/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 442 | 1767 | 442 | 1767 | 0.00 |
| 26/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1518 | 424 | 1518 | 424 | 0.00 |
| 26/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 2131 | 3257 | 2131 | 3257 | 0.00 |
| 26/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5177 | 3678 | 5177 | 3678 | 0.00 |
| 26/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 4281 | 5648 | 4281 | 5648 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5556 | 4239 | 5556 | 4239 | 0.00 |
| 26/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 4045 | 5673 | 4045 | 5673 | 0.00 |
| 26/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2887 | 1889 | 2887 | 1889 | 0.00 |
| 26/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 3677 | 6056 | 3677 | 6056 | 0.00 |
| 26/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 44 | 4 | 44 | 4 | 0.00 |
| 26/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 6168 | 7848 | 6168 | 7848 | 0.00 |
| 26/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3785 | 2780 | 3785 | 2780 | 0.00 |
| 26/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 6739 | 8801 | 6739 | 8801 | 0.00 |
| 26/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1399 | 835 | 1399 | 835 | 0.00 |
| 26/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 3 | 82 | 3 | 82 | 0.00 |
| 26/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5816 | 3477 | 5816 | 3477 | 0.00 |
| 26/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 8468 | 10432 | 8468 | 10432 | 0.00 |
| 26/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2444 | 1724 | 2444 | 1724 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8400 | 7.7910 | 106.4023 | 106.6782 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7700 | 7.7200 | 108.8594 | 109.1534 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.7200 | 7.6660 | 106.8222 | 107.1270 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1956 | 3249 | 1956 | 3249 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7181 | 5716 | 7181 | 5716 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 46095 | 48610 | 46095 | 48610 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4322 | 3897 | 4322 | 3897 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 52327 | 54746 | 52327 | 54746 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8657 | 8027 | 8657 | 8027 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 10665 | 13203 | 10665 | 13203 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 963 | 741 | 963 | 741 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 86 | 256 | 86 | 256 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20513 | 17924 | 20513 | 17924 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 24400 | 27154 | 24400 | 27154 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 37 | 32 | 37 | 32 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 38762 | 41521 | 38762 | 41521 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 47278 | 50036 | 47278 | 50036 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 55486 | 58147 | 55486 | 58147 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2638 | 2359 | 2638 | 2359 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 60750 | 63314 | 60750 | 63314 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6267 | 5782 | 6267 | 5782 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 41611 | 44370 | 41611 | 44370 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 44449 | 47208 | 44449 | 47208 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 52904 | 55663 | 52904 | 55663 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 57908 | 60599 | 57908 | 60599 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2315 | 2066 | 2315 | 2066 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 62925 | 65521 | 62925 | 65521 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5762 | 5309 | 5762 | 5309 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 60354 | 63073 | 60354 | 63073 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2026 | 1805 | 2026 | 1805 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 65124 | 67751 | 65124 | 67751 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5289 | 4868 | 5289 | 4868 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 66794 | 69553 | 66794 | 69553 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 70329 | 73135 | 70329 | 73135 | 0.00 |
| 26/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1155 | 1020 | 1155 | 1020 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1 | 5 | 1 | 5 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 35906 | 33151 | 35906 | 33151 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 51668 | 48909 | 51668 | 48909 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 67721 | 64962 | 67721 | 64962 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 80438 | 83197 | 80438 | 83197 | 0.00 |
| 26/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 74134 | 76871 | 74134 | 76871 | 0.00 |
| 26/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3704 | 3392 | 3704 | 3392 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7400 | 7.7120 | 106.8980 | 107.1177 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6900 | 7.6510 | 105.1788 | 105.4252 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6400 | 7.6030 | 107.4866 | 107.7443 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4155 | 5707 | 4155 | 5707 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3570 | 2925 | 3570 | 2925 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 57871 | 60215 | 57871 | 60215 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1022 | 903 | 1022 | 903 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 62717 | 65010 | 62717 | 65010 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3483 | 3200 | 3483 | 3200 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 127 | 316 | 127 | 316 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18029 | 16021 | 18029 | 16021 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 18742 | 20931 | 18742 | 20931 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 94 | 85 | 94 | 85 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 36298 | 38496 | 36298 | 38496 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 53546 | 55743 | 53546 | 55743 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 60334 | 62532 | 60334 | 62532 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 56948 | 59145 | 56948 | 59145 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 70580 | 72992 | 70580 | 72992 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 410 | 358 | 410 | 358 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 70401 | 72598 | 70401 | 72598 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 74381 | 76780 | 74381 | 76780 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2023 | 1846 | 2023 | 1846 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 73784 | 76206 | 73784 | 76206 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 321 | 279 | 321 | 279 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 77355 | 79775 | 77355 | 79775 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1754 | 1596 | 1754 | 1596 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 76990 | 79422 | 76990 | 79422 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 249 | 216 | 249 | 216 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 80347 | 82786 | 80347 | 82786 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1515 | 1377 | 1515 | 1377 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 63705 | 65903 | 63705 | 65903 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 86874 | 89072 | 86874 | 89072 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36824 | 34628 | 36824 | 34628 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 96316 | 94119 | 96316 | 94119 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 76019 | 73822 | 76019 | 73822 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 56192 | 53995 | 56192 | 53995 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 89793 | 92245 | 89793 | 92245 | 0.00 |
| 26/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 85 | 73 | 85 | 73 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 92432 | 94929 | 92432 | 94929 | 0.00 |
| 26/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 819 | 739 | 819 | 739 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6900 | 7.6520 | 103.4273 | 103.7015 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6300 | 7.5950 | 105.8140 | 106.1093 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5900 | 7.5510 | 104.0918 | 104.3997 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 8058 | 10298 | 8058 | 10298 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3147 | 2644 | 3147 | 2644 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 68413 | 71063 | 68413 | 71063 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3985 | 3681 | 3985 | 3681 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 75795 | 78361 | 75795 | 78361 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8995 | 8482 | 8995 | 8482 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 886 | 1611 | 886 | 1611 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 15651 | 13634 | 15651 | 13634 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 24283 | 27014 | 24283 | 27014 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 190 | 179 | 190 | 179 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 42797 | 45540 | 42797 | 45540 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 3 | 4 | 3 | 4 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 61028 | 63770 | 61028 | 63770 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 68194 | 70936 | 68194 | 70936 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 64620 | 67362 | 64620 | 67362 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 78808 | 81550 | 78808 | 81550 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 80872 | 83635 | 80872 | 83635 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2353 | 2162 | 2353 | 2162 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 87099 | 89792 | 87099 | 89792 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6381 | 5996 | 6381 | 5996 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 84046 | 86831 | 84046 | 86831 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2049 | 1880 | 2049 | 1880 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 89991 | 92712 | 89991 | 92712 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5837 | 5479 | 5837 | 5479 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 87238 | 90043 | 87238 | 90043 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1779 | 1630 | 1779 | 1630 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 92906 | 95654 | 92906 | 95654 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5331 | 5000 | 5331 | 5000 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 71750 | 74492 | 71750 | 74492 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 96147 | 98889 | 96147 | 98889 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 19 | 66 | 19 | 66 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 34969 | 32274 | 34969 | 32274 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 55659 | 52917 | 55659 | 52917 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 98709 | 95967 | 98709 | 95967 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 76907 | 74164 | 76907 | 74164 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 100120 | 102987 | 100120 | 102987 | 0.00 |
| 26/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 982 | 896 | 982 | 896 | 0.00 |
| 26/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 104752 | 107591 | 104752 | 107591 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3659 | 3420 | 3659 | 3420 | 0.00 |
| 26/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8800 | 7.8270 | 98.4620 | 98.7226 | 0.00 |
| 26/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.8100 | 7.7550 | 100.7329 | 101.0131 | 0.00 |
| 26/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7600 | 7.7000 | 99.1728 | 99.4606 | 0.00 |
| 26/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 734 | 1555 | 734 | 1555 | 0.00 |
| 26/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7371 | 5586 | 7371 | 5586 | 0.00 |
| 26/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 10224 | 11638 | 10224 | 11638 | 0.00 |
| 26/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 13281 | 11894 | 13281 | 11894 | 0.00 |
| 26/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 15686 | 17220 | 15686 | 17220 | 0.00 |
| 26/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 16082 | 14738 | 16082 | 14738 | 0.00 |
| 26/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 7145 | 9485 | 7145 | 9485 | 0.00 |
| 26/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 770 | 503 | 770 | 503 | 0.00 |
| 26/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 17043 | 18926 | 17043 | 18926 | 0.00 |
| 26/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 7440 | 6521 | 7440 | 6521 | 0.00 |
| 26/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 22443 | 24323 | 22443 | 24323 | 0.00 |
| 26/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 10543 | 9544 | 10543 | 9544 | 0.00 |
| 26/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 19184 | 21787 | 19184 | 21787 | 0.00 |
| 26/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 9 | 6 | 9 | 6 | 0.00 |
| 26/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 25777 | 28046 | 25777 | 28046 | 0.00 |
| 26/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3714 | 3181 | 3714 | 3181 | 0.00 |
| 26/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 30527 | 32712 | 30527 | 32712 | 0.00 |
| 26/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6519 | 5826 | 6519 | 5826 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.6400 | 7.5920 | 97.2794 | 97.6464 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5900 | 7.5390 | 99.5243 | 99.9130 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5500 | 7.4980 | 98.0688 | 98.4624 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 841 | 1843 | 841 | 1843 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11906 | 9238 | 11906 | 9238 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 69636 | 73366 | 69636 | 73366 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 933 | 776 | 933 | 776 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 74159 | 77733 | 74159 | 77733 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3083 | 2721 | 3083 | 2721 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 10058 | 13330 | 10058 | 13330 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1201 | 804 | 1201 | 804 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 6 | 34 | 6 | 34 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 31549 | 27908 | 31549 | 27908 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 28249 | 31915 | 28249 | 31915 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 12 | 9 | 12 | 9 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 47094 | 50763 | 47094 | 50763 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 61812 | 65482 | 61812 | 65482 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 69052 | 72721 | 69052 | 72721 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 65442 | 69111 | 65442 | 69111 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 76213 | 79882 | 76213 | 79882 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 83273 | 87090 | 83273 | 87090 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 384 | 314 | 384 | 314 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 86884 | 90596 | 86884 | 90596 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1766 | 1543 | 1766 | 1543 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 83297 | 86966 | 83297 | 86966 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 86691 | 90522 | 86691 | 90522 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 303 | 246 | 303 | 246 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 90108 | 93847 | 90108 | 93847 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1526 | 1329 | 1526 | 1329 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 90107 | 93948 | 90107 | 93948 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 238 | 192 | 238 | 192 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 93342 | 97106 | 93342 | 97106 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1314 | 1142 | 1314 | 1142 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 72642 | 76312 | 72642 | 76312 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 52597 | 48928 | 52597 | 48928 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 74245 | 70575 | 74245 | 70575 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 100674 | 104343 | 100674 | 104343 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 26/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 96504 | 92835 | 96504 | 92835 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 103692 | 107561 | 103692 | 107561 | 0.00 |
| 26/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 85 | 68 | 85 | 68 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 106335 | 110173 | 106335 | 110173 | 0.00 |
| 26/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 702 | 604 | 702 | 604 | 0.00 |
| 26/01/2007 | TRT1 On 01-February-07 | | | Index Future | 246.9900 | 247.4810 | 246.9880 | 247.4810 | 500.00 |
| 26/01/2007 | TRT1 On 03-May-07 | | | Index Future | 252.3500 | 0.0000 | 252.3460 | 0.0000 | 0.00 |
| 26/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 33967 | 38875 | 33967 | 38875 | 0.00 |
| 26/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 87 | 65 | 87 | 65 | 0.00 |
| 29/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.2100 | 107.3570 | 107.2080 | 107.3570 | 0.00 |
| 29/01/2007 | CRD1 On 03-May-07 | | | Index Future | 109.5600 | 109.6860 | 109.5610 | 109.6860 | 10.00 |
| 29/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 12090 | 13631 | 12090 | 13631 | 0.00 |
| 29/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 10 | 61 | 10 | 61 | 0.00 |
| 29/01/2007 | GOVI On 01-February-07 | | | jGovi | 249.4400 | 249.9380 | 249.4400 | 249.9380 | 0.00 |
| 29/01/2007 | GOVI On 03-May-07 | | | jGovi | 254.9200 | 255.3600 | 254.9170 | 255.3600 | 144.00 |
| 29/01/2007 | GOVI On 02-August-07 | | | jGovi | 260.5100 | 260.9030 | 260.5110 | 260.9030 | 175.00 |
| 29/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 194400 | 199380 | 194400 | 199380 | 0.00 |
| 29/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 199170 | 203600 | 199170 | 203600 | 0.00 |
| 29/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 200149 | 204066 | 200149 | 204066 | 0.00 |
| 29/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 39 | 36 | 39 | 36 | 0.00 |
| 29/01/2007 | ILBI On 01-February-07 | | | Index Future | 270.6700 | 270.7030 | 270.6740 | 270.7030 | 0.00 |
| 29/01/2007 | ILBI On 03-May-07 | | | Index Future | 276.9600 | 276.9810 | 276.9620 | 276.9810 | 0.00 |
| 29/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 56740 | 57032 | 56740 | 57032 | 0.00 |
| 29/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 0 | 2 | 0 | 2 | 0.00 |
| 29/01/2007 | J153 On 31-August-10 | | | jSwap | 8.8200 | 8.7930 | 0.0453 | 0.0442 | 0.00 |
| 29/01/2007 | J157 On 15-September-15 | | | jSwap | 8.5200 | 8.4790 | 0.0463 | 0.0491 | 0.00 |
| 29/01/2007 | J186 On 21-December-26 | | | jSwap | 8.0100 | 7.9950 | 0.0501 | 0.0486 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | J194 On 28-February-08 | | | jSwap | 9.1100 | 9.0910 | 0.0229 | 0.0226 | 0.00 |
| 29/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5500 | 8.5160 | 0.0602 | 0.0582 | 0.00 |
| 29/01/2007 | J203 On 15-September-17 | | | jSwap | 8.4300 | 8.3900 | 0.0675 | 0.0646 | 0.00 |
| 29/01/2007 | J204 On 21-December-18 | | | jSwap | 8.3700 | 8.3240 | 0.0652 | 0.0618 | 0.00 |
| 29/01/2007 | J207 On 15-January-20 | | | jSwap | 8.3100 | 8.2640 | 0.0244 | 0.0206 | 0.00 |
| 29/01/2007 | JBAR On 21-December-05 | | | jBar | 9.2600 | 9.2250 | 0.0000 | 0.0000 | 0.00 |
| 29/01/2007 | JFRA On 01-February-07 | | | jFra | 9.2800 | 9.2730 | 0.0226 | 0.0226 | 0.00 |
| 29/01/2007 | JFRA On 07-February-08 | | | jFra | 8.9900 | 8.9860 | 0.0219 | 0.0219 | 0.00 |
| 29/01/2007 | JFRA On 03-May-07 | | | jFra | 9.3000 | 9.2640 | 0.0227 | 0.0226 | 0.00 |
| 29/01/2007 | JFRA On 02-August-07 | | | jFra | 9.2700 | 9.2410 | 0.0226 | 0.0225 | 0.00 |
| 29/01/2007 | JFRA On 01-November-07 | | | jFra | 9.1600 | 9.1320 | 0.0240 | 0.0239 | 0.00 |
| 29/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4343 | 4320 | 4343 | 4320 | 0.00 |
| 29/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 22025 | 22094 | 22025 | 22094 | 0.00 |
| 29/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18385 | 18476 | 18385 | 18476 | 0.00 |
| 29/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4385 | 4306 | 4385 | 4306 | 0.00 |
| 29/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 6 | 8 | 6 | 8 | 0.00 |
| 29/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4373 | 4304 | 4373 | 4304 | 0.00 |
| 29/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 55 | 61 | 55 | 61 | 0.00 |
| 29/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4508 | 4443 | 4508 | 4443 | 0.00 |
| 29/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 156 | 166 | 156 | 166 | 0.00 |
| 29/01/2007 | JN02 On 01-February-07 | | | jNote | 9.0200 | 8.9950 | 0.1642 | 0.1638 | 0.00 |
| 29/01/2007 | JN02 On 03-May-07 | | | jNote | 8.9300 | 8.9030 | 0.1627 | 0.1622 | 0.00 |
| 29/01/2007 | JN02 On 02-August-07 | | | jNote | 8.8200 | 8.7930 | 0.1609 | 0.1604 | 0.00 |
| 29/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 2005 | 2511 | 2005 | 2511 | 0.00 |
| 29/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 1624 | 2604 | 1624 | 2604 | 0.00 |
| 29/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 7509 | 7460 | 7509 | 7460 | 0.00 |
| 29/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 13322 | 13785 | 13322 | 13785 | 0.00 |
| 29/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10691 | 10588 | 10691 | 10588 | 0.00 |
| 29/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 18498 | 18927 | 18498 | 18927 | 0.00 |
| 29/01/2007 | JN05 On 01-February-07 | | | jNote | 8.6200 | 8.5780 | 0.3460 | 0.3445 | 0.00 |
| 29/01/2007 | JN05 On 03-May-07 | | | jNote | 8.5600 | 8.5160 | 0.3442 | 0.3427 | 0.00 |
| 29/01/2007 | JN05 On 02-August-07 | | | jNote | 8.5000 | 8.4510 | 0.3423 | 0.3407 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 25121 | 26990 | 25121 | 26990 | 0.00 |
| 29/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1864 | 1693 | 1864 | 1693 | 0.00 |
| 29/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 29441 | 31228 | 29441 | 31228 | 0.00 |
| 29/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 4066 | 3773 | 4066 | 3773 | 0.00 |
| 29/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 34314 | 35987 | 34314 | 35987 | 0.00 |
| 29/01/2007 | JN10 On 01-February-07 | | | jNote | 8.3600 | 8.3180 | 0.5590 | 0.5572 | 0.00 |
| 29/01/2007 | JN10 On 03-May-07 | | | jNote | 8.3100 | 8.2710 | 0.5571 | 0.5554 | 0.00 |
| 29/01/2007 | JN10 On 02-August-07 | | | jNote | 8.2600 | 8.2210 | 0.5552 | 0.5534 | 0.00 |
| 29/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 42724 | 45683 | 42724 | 45683 | 0.00 |
| 29/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 395 | 328 | 395 | 328 | 0.00 |
| 29/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 46437 | 49280 | 46437 | 49280 | 0.00 |
| 29/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1472 | 1279 | 1472 | 1279 | 0.00 |
| 29/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 50922 | 53721 | 50922 | 53721 | 0.00 |
| 29/01/2007 | JROD On 31-January-07 | | | jRod | 8.4300 | 8.4290 | 0.0013 | 0.0018 | 0.00 |
| 29/01/2007 | JROD On 28-February-07 | | | jRod | 8.7000 | 8.7040 | 0.0019 | 0.0024 | 0.00 |
| 29/01/2007 | JROD On 30-March-07 | | | jRod | 8.9700 | 8.9800 | 0.0026 | 0.0031 | 0.00 |
| 29/01/2007 | JROD On 30-April-07 | | | jRod | 8.8400 | 8.8350 | 0.0043 | 0.0047 | 0.00 |
| 29/01/2007 | JROD On 31-May-07 | | | jRod | 9.0700 | 9.0700 | 0.0055 | 0.0059 | 0.00 |
| 29/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.2800 | 246.6430 | 246.2820 | 246.6430 | 0.00 |
| 29/01/2007 | OTH1 On 03-May-07 | | | Index Future | 251.6900 | 251.9940 | 251.6900 | 251.9940 | 15.00 |
| 29/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 27047 | 30783 | 27047 | 30783 | 0.00 |
| 29/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 27 | 153 | 27 | 153 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.2400 | 8.1950 | 120.1308 | 120.2796 | 72.00 |
| 29/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1900 | 8.1350 | 116.1344 | 116.2894 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.0400 | 8.0010 | 118.8851 | 118.9921 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 1873 | 3427 | 1873 | 3427 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1543 | 1609 | 1543 | 1609 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 15328 | 16505 | 15328 | 16505 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5627 | 5254 | 5627 | 5254 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 21554 | 22363 | 21554 | 22363 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8298 | 8036 | 8298 | 8036 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 44 | 405 | 44 | 405 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 8009 | 6882 | 8009 | 6882 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 21881 | 23219 | 21881 | 23219 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 3038 | 2826 | 3038 | 2826 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 7017 | 8646 | 7017 | 8646 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 105 | 246 | 105 | 246 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 16695 | 18187 | 16695 | 18187 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 4 | 0 | 4 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 10200 | 11747 | 10200 | 11747 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 16 | 74 | 16 | 74 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 8592 | 10176 | 8592 | 10176 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 43 | 138 | 43 | 138 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 19576 | 20867 | 19576 | 20867 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3770 | 3511 | 3770 | 3511 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 25371 | 26233 | 25371 | 26233 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6437 | 6229 | 6437 | 6229 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 24765 | 26253 | 24765 | 26253 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 20714 | 22029 | 20714 | 22029 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3388 | 3154 | 3388 | 3154 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 26372 | 27247 | 26372 | 27247 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6025 | 5829 | 6025 | 5829 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 27392 | 28278 | 27392 | 28278 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5633 | 5449 | 5633 | 5449 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 9 | 0 | 9 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 16337 | 14857 | 16337 | 14857 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 24786 | 23298 | 24786 | 23298 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 33313 | 31825 | 33313 | 31825 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 41919 | 40431 | 41919 | 40431 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 59372 | 57884 | 59372 | 57884 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 50605 | 49117 | 50605 | 49117 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 32763 | 34251 | 32763 | 34251 | 0.00 |
| 29/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 26794 | 28208 | 26794 | 28208 | 0.00 |
| 29/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1909 | 1773 | 1909 | 1773 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 31638 | 32568 | 31638 | 32568 | 0.00 |
| 29/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4257 | 4116 | 4257 | 4116 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8800 | 7.8250 | 139.9850 | 140.3997 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.8500 | 7.7800 | 136.0979 | 136.6141 | 504.00 |
| 29/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.7500 | 7.7070 | 139.4621 | 139.7441 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 673 | 2847 | 673 | 2847 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10504 | 8530 | 10504 | 8530 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 52652 | 57115 | 52652 | 57115 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5958 | 5259 | 5958 | 5259 | 0.00 |
| 29/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 64661 | 67015 | 64661 | 67015 | 0.00 |
| 29/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 11659 | 11193 | 11659 | 11193 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 4523 | 8572 | 4523 | 8572 | 250.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 3019 | 2921 | 3019 | 2921 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 9843 | 14279 | 9843 | 14279 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 853 | 1142 | 853 | 1142 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2 | 148 | 2 | 148 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 29009 | 25007 | 29009 | 25007 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 82703 | 87662 | 82703 | 87662 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1563 | 1360 | 1563 | 1360 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 27467 | 31654 | 27467 | 31654 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6 | 45 | 6 | 45 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 38381 | 42532 | 38381 | 42532 | 150.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 0 | 4 | 0 | 4 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 45592 | 49740 | 45592 | 49740 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 49178 | 53326 | 49178 | 53326 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 56310 | 60458 | 56310 | 60458 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 64239 | 68956 | 64239 | 68956 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3617 | 3172 | 3617 | 3172 | 0.00 |
| 29/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 75109 | 77580 | 75109 | 77580 | 0.00 |
| 29/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8518 | 8169 | 8518 | 8169 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 118177 | 122324 | 118177 | 122324 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 52751 | 56898 | 52751 | 56898 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 63389 | 67537 | 63389 | 67537 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 67242 | 72010 | 67242 | 72010 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3169 | 2775 | 3169 | 2775 | 0.00 |
| 29/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 77808 | 80304 | 77808 | 80304 | 0.00 |
| 29/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7850 | 7527 | 7850 | 7527 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 70279 | 75094 | 70279 | 75094 | 0.00 |
| 29/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2768 | 2421 | 2768 | 2421 | 0.00 |
| 29/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 74675 | 77374 | 74675 | 77374 | 0.00 |
| 29/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1362 | 1241 | 1362 | 1241 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 80860 | 85007 | 80860 | 85007 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 48546 | 44400 | 48546 | 44400 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 68456 | 64309 | 68456 | 64309 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 98010 | 102157 | 98010 | 102157 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 114846 | 118994 | 114846 | 118994 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 131376 | 135524 | 131376 | 135524 | 0.00 |
| 29/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 91732 | 94337 | 91732 | 94337 | 0.00 |
| 29/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 5115 | 4900 | 5115 | 4900 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.5700 | 7.5380 | 131.1631 | 131.5997 | 2.00 |
| 29/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.5300 | 7.4910 | 134.1934 | 134.6422 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.4900 | 7.4550 | 131.8584 | 132.2814 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2105 | 5650 | 2105 | 5650 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11235 | 10415 | 11235 | 10415 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 92758 | 96905 | 92758 | 96905 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 7337 | 6996 | 7337 | 6996 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 104994 | 108631 | 104994 | 108631 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 15456 | 14863 | 15456 | 14863 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 6 | 244 | 6 | 244 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 41148 | 37020 | 41148 | 37020 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 22109 | 26987 | 22109 | 26987 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 367 | 880 | 367 | 880 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 51524 | 55906 | 51524 | 55906 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1 | 17 | 1 | 17 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 74593 | 78959 | 74593 | 78959 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 85884 | 90249 | 85884 | 90249 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 111815 | 116113 | 111815 | 116113 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 4267 | 4078 | 4267 | 4078 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 107991 | 112356 | 107991 | 112356 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 122340 | 126145 | 122340 | 126145 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 10814 | 10390 | 10814 | 10390 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 121577 | 125928 | 121577 | 125928 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 3198 | 3060 | 3198 | 3060 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 126782 | 130624 | 126782 | 130624 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9856 | 9467 | 9856 | 9467 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 131260 | 135135 | 131260 | 135135 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 8969 | 8614 | 8969 | 8614 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 134761 | 139127 | 134761 | 139127 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 141328 | 145749 | 141328 | 145749 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1732 | 1665 | 1732 | 1665 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 149444 | 153432 | 149444 | 153432 | 0.00 |
| 29/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6063 | 5821 | 6063 | 5821 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 80258 | 84624 | 80258 | 84624 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 74341 | 69976 | 74341 | 69976 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 108780 | 104415 | 108780 | 104415 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 144515 | 140149 | 144515 | 140149 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 160610 | 164976 | 160610 | 164976 | 0.00 |
| 29/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 116682 | 121008 | 116682 | 121008 | 0.00 |
| 29/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3699 | 3538 | 3699 | 3538 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.7600 | 8.6910 | 105.6123 | 105.6806 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.5400 | 8.4670 | 102.9712 | 103.0305 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.3100 | 8.2350 | 105.2509 | 105.2920 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 357 | 905 | 357 | 905 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 949 | 815 | 949 | 815 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4200 | 4601 | 4200 | 4601 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2589 | 2399 | 2589 | 2399 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6075 | 6354 | 6075 | 6354 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3672 | 3540 | 3672 | 3540 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 208 | 664 | 208 | 664 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1302 | 1076 | 1302 | 1076 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 567 | 1193 | 567 | 1193 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 657 | 601 | 657 | 601 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 24 | 206 | 24 | 206 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2626 | 2126 | 2626 | 2126 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5401 | 5850 | 5401 | 5850 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1852 | 1708 | 1852 | 1708 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6722 | 7015 | 6722 | 7015 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3231 | 3113 | 3231 | 3113 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5148 | 5588 | 5148 | 5588 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 1985 | 1833 | 1985 | 1833 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5661 | 6119 | 5661 | 6119 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1724 | 1590 | 1724 | 1590 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7060 | 7359 | 7060 | 7359 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 3025 | 2914 | 3025 | 2914 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6890 | 7186 | 6890 | 7186 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3127 | 3012 | 3127 | 3012 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6763 | 7252 | 6763 | 7252 | 0.00 |
| 29/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1279 | 1176 | 1279 | 1176 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 0 | 11 | 0 | 11 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5124 | 4452 | 5124 | 4452 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7654 | 6972 | 7654 | 6972 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10195 | 9512 | 10195 | 9512 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12744 | 12062 | 12744 | 12062 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15303 | 14621 | 15303 | 14621 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 17872 | 17190 | 17872 | 17190 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 20450 | 19768 | 20450 | 19768 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 28243 | 27561 | 28243 | 27561 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 25636 | 24954 | 25636 | 24954 | 0.00 |
| 29/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23038 | 22356 | 23038 | 22356 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7762 | 8073 | 7762 | 8073 | 0.00 |
| 29/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2642 | 2543 | 2642 | 2543 | 0.00 |
| 29/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.5900 | 8.5570 | 106.9874 | 107.0553 | 0.00 |
| 29/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.4700 | 8.4310 | 104.3775 | 104.4379 | 0.00 |
| 29/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.3700 | 8.3370 | 106.6891 | 106.7301 | 0.00 |
| 29/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 100 | 442 | 100 | 442 | 0.00 |
| 29/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1856 | 1518 | 1856 | 1518 | 0.00 |
| 29/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 3664 | 4045 | 3664 | 4045 | 0.00 |
| 29/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3111 | 2887 | 3111 | 2887 | 0.00 |
| 29/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 4056 | 4281 | 4056 | 4281 | 0.00 |
| 29/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5741 | 5556 | 5741 | 5556 | 0.00 |
| 29/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1870 | 2131 | 1870 | 2131 | 0.00 |
| 29/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5521 | 5177 | 5521 | 5177 | 0.00 |
| 29/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2971 | 3677 | 2971 | 3677 | 0.00 |
| 29/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 17 | 44 | 17 | 44 | 0.00 |
| 29/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5894 | 6168 | 5894 | 6168 | 0.00 |
| 29/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3921 | 3785 | 3921 | 3785 | 0.00 |
| 29/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 6257 | 6739 | 6257 | 6739 | 0.00 |
| 29/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1521 | 1399 | 1521 | 1399 | 0.00 |
| 29/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 29/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6493 | 5816 | 6493 | 5816 | 0.00 |
| 29/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 8152 | 8468 | 8152 | 8468 | 0.00 |
| 29/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2538 | 2444 | 2538 | 2444 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8800 | 7.8370 | 106.1274 | 106.4023 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.8200 | 7.7700 | 108.5898 | 108.8594 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.7600 | 7.7190 | 106.5699 | 106.8222 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 477 | 1956 | 477 | 1956 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8452 | 7181 | 8452 | 7181 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 43691 | 46095 | 43691 | 46095 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4615 | 4322 | 4615 | 4322 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 50243 | 52327 | 50243 | 52327 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9097 | 8657 | 9097 | 8657 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 7615 | 10665 | 7615 | 10665 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 662 | 963 | 662 | 963 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1 | 86 | 1 | 86 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 23177 | 20513 | 23177 | 20513 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 21617 | 24400 | 21617 | 24400 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 4 | 37 | 4 | 37 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 36012 | 38762 | 36012 | 38762 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 44528 | 47278 | 44528 | 47278 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 52969 | 55486 | 52969 | 55486 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2817 | 2638 | 2817 | 2638 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 58557 | 60750 | 58557 | 60750 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6597 | 6267 | 6597 | 6267 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 38861 | 41611 | 38861 | 41611 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 41700 | 44449 | 41700 | 44449 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 50154 | 52904 | 50154 | 52904 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 55369 | 57908 | 55369 | 57908 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2472 | 2315 | 2472 | 2315 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 60707 | 62925 | 60707 | 62925 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6067 | 5762 | 6067 | 5762 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 57795 | 60354 | 57795 | 60354 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2163 | 2026 | 2163 | 2026 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 62883 | 65124 | 62883 | 65124 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5571 | 5289 | 5571 | 5289 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 64045 | 66794 | 64045 | 66794 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 67709 | 70329 | 67709 | 70329 | 0.00 |
| 29/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1231 | 1155 | 1231 | 1155 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 38655 | 35906 | 38655 | 35906 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 54418 | 51668 | 54418 | 51668 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 70471 | 67721 | 70471 | 67721 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 77689 | 80438 | 77689 | 80438 | 0.00 |
| 29/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 71814 | 74134 | 71814 | 74134 | 0.00 |
| 29/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3907 | 3704 | 3907 | 3704 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7800 | 7.7420 | 106.5986 | 106.8980 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.7300 | 7.6850 | 104.8899 | 105.1788 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6800 | 7.6390 | 107.2084 | 107.4866 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1686 | 4155 | 1686 | 4155 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4095 | 3570 | 4095 | 3570 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 55092 | 57871 | 55092 | 57871 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1133 | 1022 | 1133 | 1022 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 60206 | 62717 | 60206 | 62717 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3754 | 3483 | 3754 | 3483 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2 | 127 | 2 | 127 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 20898 | 18029 | 20898 | 18029 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 15679 | 18742 | 15679 | 18742 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 24 | 94 | 24 | 94 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 33305 | 36298 | 33305 | 36298 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 50552 | 53546 | 50552 | 53546 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 57341 | 60334 | 57341 | 60334 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 53954 | 56948 | 53954 | 56948 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 67735 | 70580 | 67735 | 70580 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 455 | 410 | 455 | 410 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 67408 | 70401 | 67408 | 70401 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 71764 | 74381 | 71764 | 74381 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2189 | 2023 | 2189 | 2023 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 70929 | 73784 | 70929 | 73784 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 356 | 321 | 356 | 321 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 74718 | 77355 | 74718 | 77355 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1898 | 1754 | 1898 | 1754 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 74128 | 76990 | 74128 | 76990 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 276 | 249 | 276 | 249 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 77691 | 80347 | 77691 | 80347 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1642 | 1515 | 1642 | 1515 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 60712 | 63705 | 60712 | 63705 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 83881 | 86874 | 83881 | 86874 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 39817 | 36824 | 39817 | 36824 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 99310 | 96316 | 99310 | 96316 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 79012 | 76019 | 79012 | 76019 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 59186 | 56192 | 59186 | 56192 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 86912 | 89793 | 86912 | 89793 | 0.00 |
| 29/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 94 | 85 | 94 | 85 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 89720 | 92432 | 89720 | 92432 | 0.00 |
| 29/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 890 | 819 | 890 | 819 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.7300 | 7.6870 | 103.1073 | 103.4273 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6700 | 7.6330 | 105.4965 | 105.8140 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.6300 | 7.5910 | 103.7852 | 104.0918 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 4618 | 8058 | 4618 | 8058 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2907 | 3147 | 2907 | 3147 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 65460 | 68413 | 65460 | 68413 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4205 | 3985 | 4205 | 3985 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 73144 | 75795 | 73144 | 75795 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9411 | 8995 | 9411 | 8995 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 99 | 886 | 99 | 886 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18063 | 15651 | 18063 | 15651 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 20938 | 24283 | 20938 | 24283 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 44 | 190 | 44 | 190 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 39594 | 42797 | 39594 | 42797 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 57828 | 61028 | 57828 | 61028 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 64994 | 68194 | 64994 | 68194 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 61420 | 64620 | 61420 | 64620 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 75608 | 78808 | 75608 | 78808 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 77824 | 80872 | 77824 | 80872 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2479 | 2353 | 2479 | 2353 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 84335 | 87099 | 84335 | 87099 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6684 | 6381 | 6684 | 6381 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 80980 | 84046 | 80980 | 84046 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2157 | 2049 | 2157 | 2049 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 87203 | 89991 | 87203 | 89991 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6115 | 5837 | 6115 | 5837 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 84157 | 87238 | 84157 | 87238 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1871 | 1779 | 1871 | 1779 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 90095 | 92906 | 90095 | 92906 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5587 | 5331 | 5587 | 5331 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 68550 | 71750 | 68550 | 71750 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 92947 | 96147 | 92947 | 96147 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 19 | 0 | 19 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 38150 | 34969 | 38150 | 34969 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 58859 | 55659 | 58859 | 55659 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 101909 | 98709 | 101909 | 98709 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 80106 | 76907 | 80106 | 76907 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 96993 | 100120 | 96993 | 100120 | 0.00 |
| 29/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1029 | 982 | 1029 | 982 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 101863 | 104752 | 101863 | 104752 | 0.00 |
| 29/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3838 | 3659 | 3838 | 3659 | 0.00 |
| 29/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.9200 | 7.8770 | 98.2177 | 98.4620 | 0.00 |
| 29/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.8600 | 7.8100 | 100.4942 | 100.7329 | 0.00 |
| 29/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.8000 | 7.7580 | 98.9501 | 99.1728 | 0.00 |
| 29/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 4595 | 7145 | 4595 | 7145 | 0.00 |
| 29/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 662 | 770 | 662 | 770 | 0.00 |
| 29/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 8976 | 10224 | 8976 | 10224 | 0.00 |
| 29/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 14419 | 13281 | 14419 | 13281 | 0.00 |
| 29/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 14462 | 15686 | 14462 | 15686 | 0.00 |
| 29/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 17084 | 16082 | 17084 | 16082 | 0.00 |
| 29/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 84 | 734 | 84 | 734 | 0.00 |
| 29/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9163 | 7371 | 9163 | 7371 | 0.00 |
| 29/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 15390 | 17043 | 15390 | 17043 | 0.00 |
| 29/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 8174 | 7440 | 8174 | 7440 | 0.00 |
| 29/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 20951 | 22443 | 20951 | 22443 | 0.00 |
| 29/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 11277 | 10543 | 11277 | 10543 | 0.00 |
| 29/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 16733 | 19184 | 16733 | 19184 | 0.00 |
| 29/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 1 | 9 | 1 | 9 | 0.00 |
| 29/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 23799 | 25777 | 23799 | 25777 | 0.00 |
| 29/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 4123 | 3714 | 4123 | 3714 | 0.00 |
| 29/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 28802 | 30527 | 28802 | 30527 | 0.00 |
| 29/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 7021 | 6519 | 7021 | 6519 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.6800 | 7.6380 | 96.9618 | 97.2794 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.6300 | 7.5880 | 99.2085 | 99.5243 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5900 | 7.5480 | 97.7554 | 98.0688 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 6651 | 10058 | 6651 | 10058 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 970 | 1201 | 970 | 1201 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 66571 | 69636 | 66571 | 69636 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 1025 | 933 | 1025 | 933 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 71275 | 74159 | 71275 | 74159 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3333 | 3083 | 3333 | 3083 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 88 | 841 | 88 | 841 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 14328 | 11906 | 14328 | 11906 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 6 | 0 | 6 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 34719 | 31549 | 34719 | 31549 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 25062 | 28249 | 25062 | 28249 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1 | 12 | 1 | 12 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 43918 | 47094 | 43918 | 47094 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 58636 | 61812 | 58636 | 61812 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 65876 | 69052 | 65876 | 69052 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 62266 | 65442 | 62266 | 65442 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 73037 | 76213 | 73037 | 76213 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 80153 | 83273 | 80153 | 83273 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 421 | 384 | 421 | 384 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 83901 | 86884 | 83901 | 86884 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1917 | 1766 | 1917 | 1766 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 80121 | 83297 | 80121 | 83297 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 83563 | 86691 | 83563 | 86691 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 332 | 303 | 332 | 303 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 29/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 87105 | 90108 | 87105 | 90108 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1657 | 1526 | 1657 | 1526 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 86972 | 90107 | 86972 | 90107 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 261 | 238 | 261 | 238 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 90323 | 93342 | 90323 | 93342 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1428 | 1314 | 1428 | 1314 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 69466 | 72642 | 69466 | 72642 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 55773 | 52597 | 55773 | 52597 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 77421 | 74245 | 77421 | 74245 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 97498 | 100674 | 97498 | 100674 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 29/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 99680 | 96504 | 99680 | 96504 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 100542 | 103692 | 100542 | 103692 | 0.00 |
| 29/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 93 | 85 | 93 | 85 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 103265 | 106335 | 103265 | 106335 | 0.00 |
| 29/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 765 | 702 | 765 | 702 | 0.00 |
| 29/01/2007 | TRT1 On 01-February-07 | | | Index Future | 246.5000 | 246.9880 | 246.5010 | 246.9880 | 0.00 |
| 29/01/2007 | TRT1 On 03-May-07 | | | Index Future | 251.9100 | 252.3460 | 251.9130 | 252.3460 | 500.00 |
| 29/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 29026 | 33967 | 29026 | 33967 | 0.00 |
| 29/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 16 | 87 | 16 | 87 | 0.00 |
| 30/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.3100 | 107.2080 | 107.3070 | 107.2080 | 0.00 |
| 30/01/2007 | CRD1 On 03-May-07 | | | Index Future | 109.6600 | 109.5610 | 109.6620 | 109.5610 | 10.00 |
| 30/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 13070 | 12090 | 13070 | 12090 | 0.00 |
| 30/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 0 | 10 | 0 | 10 | 0.00 |
| 30/01/2007 | GOVI On 01-February-07 | | | jGovi | 249.7800 | 249.4400 | 249.7760 | 249.4400 | 0.00 |
| 30/01/2007 | GOVI On 03-May-07 | | | jGovi | 255.2600 | 254.9170 | 255.2590 | 254.9170 | 144.00 |
| 30/01/2007 | GOVI On 02-August-07 | | | jGovi | 260.8600 | 260.5110 | 260.8620 | 260.5110 | 175.00 |
| 30/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 197760 | 194400 | 197760 | 194400 | 0.00 |
| 30/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 202590 | 199170 | 202590 | 199170 | 0.00 |
| 30/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 203652 | 200149 | 203652 | 200149 | 0.00 |
| 30/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 32 | 39 | 32 | 39 | 0.00 |
| 30/01/2007 | ILBI On 01-February-07 | | | Index Future | 270.5600 | 270.6740 | 270.5600 | 270.6740 | 0.00 |
| 30/01/2007 | ILBI On 03-May-07 | | | Index Future | 276.8600 | 276.9620 | 276.8560 | 276.9620 | 0.00 |
| 30/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 55600 | 56740 | 55600 | 56740 | 0.00 |
| 30/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | J153 On 31-August-10 | | | jSwap | 8.8000 | 8.8230 | 0.0444 | 0.0453 | 0.00 |
| 30/01/2007 | J157 On 15-September-15 | | | jSwap | 8.5100 | 8.5220 | 0.0474 | 0.0463 | 0.00 |
| 30/01/2007 | J186 On 21-December-26 | | | jSwap | 8.0100 | 8.0110 | 0.0502 | 0.0501 | 0.00 |
| 30/01/2007 | J194 On 28-February-08 | | | jSwap | 9.0900 | 9.1130 | 0.0226 | 0.0229 | 0.00 |
| 30/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5400 | 8.5520 | 0.0597 | 0.0602 | 0.00 |
| 30/01/2007 | J203 On 15-September-17 | | | jSwap | 8.4100 | 8.4300 | 0.0664 | 0.0675 | 0.00 |
| 30/01/2007 | J204 On 21-December-18 | | | jSwap | 8.3500 | 8.3710 | 0.0639 | 0.0652 | 0.00 |
| 30/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2900 | 8.3120 | 0.0229 | 0.0244 | 0.00 |
| 30/01/2007 | JBAR On 21-December-05 | | | jBar | 9.2800 | 9.2580 | 0.0000 | 0.0000 | 0.00 |
| 30/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3000 | 9.2820 | 0.0227 | 0.0226 | 0.00 |
| 30/01/2007 | JFRA On 07-February-08 | | | jFra | 8.9300 | 8.9940 | 0.0218 | 0.0219 | 0.00 |
| 30/01/2007 | JFRA On 03-May-07 | | | jFra | 9.2800 | 9.2970 | 0.0226 | 0.0227 | 0.00 |
| 30/01/2007 | JFRA On 02-August-07 | | | jFra | 9.2300 | 9.2720 | 0.0225 | 0.0226 | 0.00 |
| 30/01/2007 | JFRA On 01-November-07 | | | jFra | 9.1200 | 9.1610 | 0.0239 | 0.0240 | 0.00 |
| 30/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4376 | 4343 | 4376 | 4343 | 0.00 |
| 30/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 21919 | 22025 | 21919 | 22025 | 0.00 |
| 30/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18432 | 18385 | 18432 | 18385 | 0.00 |
| 30/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4334 | 4385 | 4334 | 4385 | 0.00 |
| 30/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 6 | 6 | 6 | 6 | 0.00 |
| 30/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4274 | 4373 | 4274 | 4373 | 0.00 |
| 30/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 60 | 55 | 60 | 55 | 0.00 |
| 30/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4399 | 4508 | 4399 | 4508 | 0.00 |
| 30/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 167 | 156 | 167 | 156 | 0.00 |
| 30/01/2007 | JN02 On 01-February-07 | | | jNote | 8.9800 | 9.0210 | 0.1635 | 0.1642 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | JN02 On 03-May-07 | | | jNote | 8.8800 | 8.9310 | 0.1619 | 0.1627 | 0.00 |
| 30/01/2007 | JN02 On 02-August-07 | | | jNote | 8.7800 | 8.8220 | 0.1601 | 0.1609 | 0.00 |
| 30/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 1293 | 2005 | 1293 | 2005 | 0.00 |
| 30/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 1677 | 1624 | 1677 | 1624 | 0.00 |
| 30/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 7114 | 7509 | 7114 | 7509 | 0.00 |
| 30/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 13787 | 13322 | 13787 | 13322 | 0.00 |
| 30/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 10307 | 10691 | 10307 | 10691 | 0.00 |
| 30/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 18976 | 18498 | 18976 | 18498 | 0.00 |
| 30/01/2007 | JN05 On 01-February-07 | | | jNote | 8.6100 | 8.6240 | 0.3455 | 0.3460 | 0.00 |
| 30/01/2007 | JN05 On 03-May-07 | | | jNote | 8.5500 | 8.5640 | 0.3437 | 0.3442 | 0.00 |
| 30/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4800 | 8.4990 | 0.3418 | 0.3423 | 0.00 |
| 30/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 25860 | 25121 | 25860 | 25121 | 0.00 |
| 30/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1728 | 1864 | 1728 | 1864 | 0.00 |
| 30/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 30089 | 29441 | 30089 | 29441 | 0.00 |
| 30/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3894 | 4066 | 3894 | 4066 | 0.00 |
| 30/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 34889 | 34314 | 34889 | 34314 | 0.00 |
| 30/01/2007 | JN10 On 01-February-07 | | | jNote | 8.3400 | 8.3610 | 0.5583 | 0.5590 | 0.00 |
| 30/01/2007 | JN10 On 03-May-07 | | | jNote | 8.3000 | 8.3130 | 0.5565 | 0.5571 | 0.00 |
| 30/01/2007 | JN10 On 02-August-07 | | | jNote | 8.2500 | 8.2640 | 0.5546 | 0.5552 | 0.00 |
| 30/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 43896 | 42724 | 43896 | 42724 | 0.00 |
| 30/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 345 | 395 | 345 | 395 | 0.00 |
| 30/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 47502 | 46437 | 47502 | 46437 | 0.00 |
| 30/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1359 | 1472 | 1359 | 1472 | 0.00 |
| 30/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 51997 | 50922 | 51997 | 50922 | 0.00 |
| 30/01/2007 | JROD On 31-January-07 | | | jRod | 8.4300 | 8.4280 | 0.0000 | 0.0013 | 0.00 |
| 30/01/2007 | JROD On 28-February-07 | | | jRod | 8.6900 | 8.6950 | 0.0019 | 0.0019 | 0.00 |
| 30/01/2007 | JROD On 30-March-07 | | | jRod | 8.9800 | 8.9740 | 0.0026 | 0.0026 | 0.00 |
| 30/01/2007 | JROD On 30-April-07 | | | jRod | 8.8400 | 8.8370 | 0.0044 | 0.0043 | 0.00 |
| 30/01/2007 | JROD On 31-May-07 | | | jRod | 9.0800 | 9.0740 | 0.0055 | 0.0055 | 0.00 |
| 30/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.4400 | 246.2820 | 246.4360 | 246.2820 | 0.00 |
| 30/01/2007 | OTH1 On 03-May-07 | | | Index Future | 251.8500 | 251.6900 | 251.8460 | 251.6900 | 15.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 28562 | 27047 | 28562 | 27047 | 0.00 |
| 30/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 2 | 27 | 2 | 27 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.2200 | 8.2400 | 120.1969 | 120.1308 | 19.00 |
| 30/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1700 | 8.1850 | 116.1964 | 116.1344 | 54.00 |
| 30/01/2007 | R153 On 02-August-07 | | | Bond Future | 8.0100 | 8.0380 | 118.9690 | 118.8851 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 1942 | 1873 | 1942 | 1873 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 951 | 1543 | 951 | 1543 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 15691 | 15328 | 15691 | 15328 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5371 | 5627 | 5371 | 5627 | 0.00 |
| 30/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 22071 | 21554 | 22071 | 21554 | 0.00 |
| 30/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7976 | 8298 | 7976 | 8298 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 19 | 44 | 19 | 44 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7323 | 8009 | 7323 | 8009 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 22331 | 21881 | 22331 | 21881 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2869 | 3038 | 2869 | 3038 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 7595 | 7017 | 7595 | 7017 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 21 | 105 | 21 | 105 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 17356 | 16695 | 17356 | 16695 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 10847 | 10200 | 10847 | 10200 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 1 | 16 | 1 | 16 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 9217 | 8592 | 9217 | 8592 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 6 | 43 | 6 | 43 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 19999 | 19576 | 19999 | 19576 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3574 | 3770 | 3574 | 3770 | 0.00 |
| 30/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 25939 | 25371 | 25939 | 25371 | 0.00 |
| 30/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6166 | 6437 | 6166 | 6437 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 25426 | 24765 | 25426 | 24765 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 21152 | 20714 | 21152 | 20714 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 3206 | 3388 | 3206 | 3388 | 0.00 |
| 30/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 26953 | 26372 | 26953 | 26372 | 0.00 |
| 30/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5766 | 6025 | 5766 | 6025 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 27984 | 27392 | 27984 | 27392 | 0.00 |
| 30/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5387 | 5633 | 5387 | 5633 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 15676 | 16337 | 15676 | 16337 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 24125 | 24786 | 24125 | 24786 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 32652 | 33313 | 32652 | 33313 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 41258 | 41919 | 41258 | 41919 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 58711 | 59372 | 58711 | 59372 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 49944 | 50605 | 49944 | 50605 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 33424 | 32763 | 33424 | 32763 | 0.00 |
| 30/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 27293 | 26794 | 27293 | 26794 | 0.00 |
| 30/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1788 | 1909 | 1788 | 1909 | 0.00 |
| 30/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 32276 | 31638 | 32276 | 31638 | 0.00 |
| 30/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4056 | 4257 | 4056 | 4257 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8500 | 7.8800 | 140.2110 | 139.9850 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.8200 | 7.8500 | 136.3188 | 136.0979 | 504.00 |
| 30/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.7200 | 7.7460 | 139.6573 | 139.4621 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 5287 | 4523 | 5287 | 4523 | 250.00 |
| 30/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 1523 | 3019 | 1523 | 3019 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 54373 | 52652 | 54373 | 52652 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 5471 | 5958 | 5471 | 5958 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 66084 | 64661 | 66084 | 64661 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 11131 | 11659 | 11131 | 11659 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 620 | 673 | 620 | 673 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 8190 | 10504 | 8190 | 10504 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 11495 | 9843 | 11495 | 9843 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 245 | 853 | 245 | 853 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 2 | 0 | 2 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 26747 | 29009 | 26747 | 29009 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 84742 | 82703 | 84742 | 82703 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1393 | 1563 | 1393 | 1563 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 29722 | 27467 | 29722 | 27467 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 6 | 0 | 6 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 40641 | 38381 | 40641 | 38381 | 150.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 47853 | 45592 | 47853 | 45592 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 51438 | 49178 | 51438 | 49178 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 58570 | 56310 | 58570 | 56310 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 66115 | 64239 | 66115 | 64239 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3284 | 3617 | 3284 | 3617 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 76641 | 75109 | 76641 | 75109 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 8099 | 8518 | 8099 | 8518 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 120437 | 118177 | 120437 | 118177 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 55011 | 52751 | 55011 | 52751 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 65650 | 63389 | 65650 | 63389 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 69150 | 67242 | 69150 | 67242 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2869 | 3169 | 2869 | 3169 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 79365 | 77808 | 79365 | 77808 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 7456 | 7850 | 7456 | 7850 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 72218 | 70279 | 72218 | 70279 | 0.00 |
| 30/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2498 | 2768 | 2498 | 2768 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 76494 | 74675 | 76494 | 74675 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1229 | 1362 | 1229 | 1362 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 83120 | 80860 | 83120 | 80860 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 46286 | 48546 | 46286 | 48546 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 66196 | 68456 | 66196 | 68456 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 100270 | 98010 | 100270 | 98010 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 117106 | 114846 | 117106 | 114846 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 133636 | 131376 | 133636 | 131376 | 0.00 |
| 30/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 93400 | 91732 | 93400 | 91732 | 0.00 |
| 30/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4832 | 5115 | 4832 | 5115 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.5500 | 7.5730 | 131.4747 | 131.1631 | 2.00 |
| 30/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.5000 | 7.5270 | 134.5173 | 134.1934 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.4600 | 7.4890 | 132.1817 | 131.8584 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 2120 | 2105 | 2120 | 2105 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 8134 | 11235 | 8134 | 11235 | 0.00 |
| 30/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 95406 | 92758 | 95406 | 92758 | 0.00 |
| 30/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 6746 | 7337 | 6746 | 7337 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 107461 | 104994 | 107461 | 104994 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 14689 | 15456 | 14689 | 15456 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 1 | 6 | 1 | 6 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 38027 | 41148 | 38027 | 41148 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 24920 | 22109 | 24920 | 22109 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 62 | 367 | 62 | 367 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 54639 | 51524 | 54639 | 51524 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 77709 | 74593 | 77709 | 74593 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 89000 | 85884 | 89000 | 85884 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 114666 | 111815 | 114666 | 111815 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3880 | 4267 | 3880 | 4267 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 111107 | 107991 | 111107 | 107991 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 124986 | 122340 | 124986 | 122340 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 10228 | 10814 | 10228 | 10814 | 0.00 |
| 30/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 124508 | 121577 | 124508 | 121577 | 0.00 |
| 30/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2890 | 3198 | 2890 | 3198 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 129469 | 126782 | 129469 | 126782 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 9310 | 9856 | 9310 | 9856 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 133985 | 131260 | 133985 | 131260 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 8461 | 8969 | 8461 | 8969 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 137877 | 134761 | 137877 | 134761 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 144381 | 141328 | 144381 | 141328 | 0.00 |
| 30/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1546 | 1732 | 1546 | 1732 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 152304 | 149444 | 152304 | 149444 | 0.00 |
| 30/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5691 | 6063 | 5691 | 6063 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 83374 | 80258 | 83374 | 80258 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 71225 | 74341 | 71225 | 74341 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 105664 | 108780 | 105664 | 108780 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 141399 | 144515 | 141399 | 144515 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 163726 | 160610 | 163726 | 160610 | 0.00 |
| 30/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 119575 | 116682 | 119575 | 116682 | 0.00 |
| 30/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3353 | 3699 | 3353 | 3699 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.7300 | 8.7590 | 105.6374 | 105.6123 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.5100 | 8.5430 | 103.0001 | 102.9712 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.2600 | 8.3100 | 105.2777 | 105.2509 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 583 | 567 | 583 | 567 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 423 | 657 | 423 | 657 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4351 | 4200 | 4351 | 4200 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2452 | 2589 | 2452 | 2589 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6219 | 6075 | 6219 | 6075 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3548 | 3672 | 3548 | 3672 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 344 | 357 | 344 | 357 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 685 | 949 | 685 | 949 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 182 | 208 | 182 | 208 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1025 | 1302 | 1025 | 1302 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 12 | 24 | 12 | 24 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2364 | 2626 | 2364 | 2626 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5579 | 5401 | 5579 | 5401 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1741 | 1852 | 1741 | 1852 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6877 | 6722 | 6877 | 6722 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3117 | 3231 | 3117 | 3231 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5320 | 5148 | 5320 | 5148 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 1870 | 1985 | 1870 | 1985 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5845 | 5661 | 5845 | 5661 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1619 | 1724 | 1619 | 1724 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7219 | 7060 | 7219 | 7060 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 2916 | 3025 | 2916 | 3025 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 7047 | 6890 | 7047 | 6890 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3015 | 3127 | 3015 | 3127 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6965 | 6763 | 6965 | 6763 | 0.00 |
| 30/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1194 | 1279 | 1194 | 1279 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 4873 | 5124 | 4873 | 5124 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7404 | 7654 | 7404 | 7654 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 9944 | 10195 | 9944 | 10195 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12493 | 12744 | 12493 | 12744 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15053 | 15303 | 15053 | 15303 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 17621 | 17872 | 17621 | 17872 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 20200 | 20450 | 20200 | 20450 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 27993 | 28243 | 27993 | 28243 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 25385 | 25636 | 25385 | 25636 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 22787 | 23038 | 22787 | 23038 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7930 | 7762 | 7930 | 7762 | 0.00 |
| 30/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2542 | 2642 | 2542 | 2642 | 0.00 |
| 30/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.5900 | 8.5930 | 106.9874 | 106.9874 | 0.00 |
| 30/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.4700 | 8.4670 | 104.3808 | 104.3775 | 0.00 |
| 30/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.3700 | 8.3650 | 106.6876 | 106.6891 | 0.00 |
| 30/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 48 | 100 | 48 | 100 | 0.00 |
| 30/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1803 | 1856 | 1803 | 1856 | 0.00 |
| 30/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 3664 | 3664 | 3664 | 3664 | 0.00 |
| 30/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3077 | 3111 | 3077 | 3111 | 0.00 |
| 30/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 4037 | 4056 | 4037 | 4056 | 0.00 |
| 30/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5736 | 5741 | 5736 | 5741 | 0.00 |
| 30/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1865 | 1870 | 1865 | 1870 | 0.00 |
| 30/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5482 | 5521 | 5482 | 5521 | 0.00 |
| 30/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2958 | 2971 | 2958 | 2971 | 0.00 |
| 30/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 4 | 17 | 4 | 17 | 0.00 |
| 30/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5873 | 5894 | 5873 | 5894 | 0.00 |
| 30/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3914 | 3921 | 3914 | 3921 | 0.00 |
| 30/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 6266 | 6257 | 6266 | 6257 | 0.00 |
| 30/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1496 | 1521 | 1496 | 1521 | 0.00 |
| 30/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6493 | 6493 | 6493 | 6493 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 8130 | 8152 | 8130 | 8152 | 0.00 |
| 30/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2531 | 2538 | 2531 | 2538 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8500 | 7.8830 | 106.3066 | 106.1274 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7900 | 7.8160 | 108.7714 | 108.5898 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.7300 | 7.7630 | 106.7533 | 106.5699 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 8932 | 7615 | 8932 | 7615 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 188 | 662 | 188 | 662 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 45122 | 43691 | 45122 | 43691 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4229 | 4615 | 4229 | 4615 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 51593 | 50243 | 51593 | 50243 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8612 | 9097 | 8612 | 9097 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 436 | 477 | 436 | 477 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 6619 | 8452 | 6619 | 8452 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 21384 | 23177 | 21384 | 23177 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 23406 | 21617 | 23406 | 21617 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 4 | 0 | 4 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 37804 | 36012 | 37804 | 36012 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 46320 | 44528 | 46320 | 44528 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 54521 | 52969 | 54521 | 52969 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2553 | 2817 | 2553 | 2817 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 60009 | 58557 | 60009 | 58557 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6215 | 6597 | 6215 | 6597 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 40653 | 38861 | 40653 | 38861 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 43492 | 41700 | 43492 | 41700 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 51946 | 50154 | 51946 | 50154 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 56946 | 55369 | 56946 | 55369 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2234 | 2472 | 2234 | 2472 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 62183 | 60707 | 62183 | 60707 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5708 | 6067 | 5708 | 6067 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 59397 | 57795 | 59397 | 57795 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1949 | 2163 | 1949 | 2163 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 64382 | 62883 | 64382 | 62883 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5236 | 5571 | 5236 | 5571 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 65837 | 64045 | 65837 | 64045 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 69389 | 67709 | 69389 | 67709 | 0.00 |
| 30/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1095 | 1231 | 1095 | 1231 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36863 | 38655 | 36863 | 38655 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 52626 | 54418 | 52626 | 54418 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 68678 | 70471 | 68678 | 70471 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 79481 | 77689 | 79481 | 77689 | 0.00 |
| 30/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 73394 | 71814 | 73394 | 71814 | 0.00 |
| 30/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3653 | 3907 | 3653 | 3907 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7600 | 7.7830 | 106.7810 | 106.5986 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.7000 | 7.7250 | 105.0776 | 104.8899 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6500 | 7.6780 | 107.3938 | 107.2084 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 1945 | 1686 | 1945 | 1686 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 2529 | 4095 | 2529 | 4095 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 56824 | 55092 | 56824 | 55092 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 988 | 1133 | 988 | 1133 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 61785 | 60206 | 61785 | 60206 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3480 | 3754 | 3480 | 3754 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 1 | 2 | 1 | 2 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 19072 | 20898 | 19072 | 20898 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 17480 | 15679 | 17480 | 15679 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 1 | 24 | 1 | 24 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 35129 | 33305 | 35129 | 33305 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 52376 | 50552 | 52376 | 50552 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 59165 | 57341 | 59165 | 57341 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 55778 | 53954 | 55778 | 53954 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 69545 | 67735 | 69545 | 67735 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 387 | 455 | 387 | 455 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 69231 | 67408 | 69231 | 67408 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 73440 | 71764 | 73440 | 71764 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 2011 | 2189 | 2011 | 2189 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 72752 | 70929 | 72752 | 70929 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 301 | 356 | 301 | 356 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 76414 | 74718 | 76414 | 74718 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1741 | 1898 | 1741 | 1898 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 75961 | 74128 | 75961 | 74128 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 233 | 276 | 233 | 276 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 79405 | 77691 | 79405 | 77691 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1502 | 1642 | 1502 | 1642 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 62536 | 60712 | 62536 | 60712 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 85705 | 83881 | 85705 | 83881 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 37993 | 39817 | 37993 | 39817 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 97486 | 99310 | 97486 | 99310 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 77189 | 79012 | 77189 | 79012 | 0.00 |
| 30/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 57362 | 59186 | 57362 | 59186 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 88772 | 86912 | 88772 | 86912 | 0.00 |
| 30/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 77 | 94 | 77 | 94 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 91490 | 89720 | 91490 | 89720 | 0.00 |
| 30/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 806 | 890 | 806 | 890 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.7000 | 7.7280 | 103.3023 | 103.1073 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.6500 | 7.6740 | 105.6977 | 105.4965 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.6100 | 7.6310 | 103.9844 | 103.7852 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 5200 | 4618 | 5200 | 4618 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 1539 | 2907 | 1539 | 2907 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 67137 | 65460 | 67137 | 65460 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3871 | 4205 | 3871 | 4205 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 74686 | 73144 | 74686 | 73144 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8960 | 9411 | 8960 | 9411 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 50 | 99 | 50 | 99 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 16066 | 18063 | 16066 | 18063 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 22846 | 20938 | 22846 | 20938 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 3 | 44 | 3 | 44 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 41544 | 39594 | 41544 | 39594 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 59778 | 57828 | 59778 | 57828 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 66944 | 64994 | 66944 | 64994 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 63370 | 61420 | 63370 | 61420 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 77558 | 75608 | 77558 | 75608 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 79614 | 77824 | 79614 | 77824 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2258 | 2479 | 2258 | 2479 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 85979 | 84335 | 85979 | 84335 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 6336 | 6684 | 6336 | 6684 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 82794 | 80980 | 82794 | 80980 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1959 | 2157 | 1959 | 2157 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 88870 | 87203 | 88870 | 87203 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5790 | 6115 | 5790 | 6115 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 85992 | 84157 | 85992 | 84157 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1695 | 1871 | 1695 | 1871 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 91784 | 90095 | 91784 | 90095 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 5284 | 5587 | 5284 | 5587 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 70500 | 68550 | 70500 | 68550 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 94897 | 92947 | 94897 | 92947 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 36201 | 38150 | 36201 | 38150 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 56909 | 58859 | 56909 | 58859 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 99959 | 101909 | 99959 | 101909 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 78157 | 80106 | 78157 | 80106 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 98897 | 96993 | 98897 | 96993 | 0.00 |
| 30/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 922 | 1029 | 922 | 1029 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 103630 | 101863 | 103630 | 101863 | 0.00 |
| 30/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3612 | 3838 | 3612 | 3838 | 0.00 |
| 30/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8900 | 7.9240 | 98.3787 | 98.2177 | 0.00 |
| 30/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.8200 | 7.8570 | 100.6617 | 100.4942 | 0.00 |
| 30/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7700 | 7.8030 | 99.1183 | 98.9501 | 0.00 |
| 30/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 5729 | 4595 | 5729 | 4595 | 0.00 |
| 30/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 186 | 662 | 186 | 662 | 0.00 |
| 30/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 9656 | 8976 | 9656 | 8976 | 0.00 |
| 30/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 13424 | 14419 | 13424 | 14419 | 0.00 |
| 30/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 15243 | 14462 | 15243 | 14462 | 0.00 |
| 30/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 16184 | 17084 | 16184 | 17084 | 0.00 |
| 30/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 67 | 84 | 67 | 84 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 7536 | 9163 | 7536 | 9163 | 0.00 |
| 30/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 16364 | 15390 | 16364 | 15390 | 0.00 |
| 30/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 7473 | 8174 | 7473 | 8174 | 0.00 |
| 30/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 21942 | 20951 | 21942 | 20951 | 0.00 |
| 30/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 10587 | 11277 | 10587 | 11277 | 0.00 |
| 30/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 18343 | 16733 | 18343 | 16733 | 0.00 |
| 30/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 30/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 25041 | 23799 | 25041 | 23799 | 0.00 |
| 30/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3690 | 4123 | 3690 | 4123 | 0.00 |
| 30/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 29988 | 28802 | 29988 | 28802 | 0.00 |
| 30/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 6524 | 7021 | 6524 | 7021 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.6500 | 7.6780 | 97.1602 | 96.9618 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.6000 | 7.6280 | 99.4136 | 99.2085 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5600 | 7.5880 | 97.9668 | 97.7554 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 7974 | 6651 | 7974 | 6651 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 309 | 970 | 309 | 970 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 68491 | 66571 | 68491 | 66571 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 894 | 1025 | 894 | 1025 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 73129 | 71275 | 73129 | 71275 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3073 | 3333 | 3073 | 3333 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 55 | 88 | 55 | 88 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12312 | 14328 | 12312 | 14328 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 32736 | 34719 | 32736 | 34719 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 27045 | 25062 | 27045 | 25062 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 45901 | 43918 | 45901 | 43918 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 60620 | 58636 | 60620 | 58636 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 67859 | 65876 | 67859 | 65876 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 64249 | 62266 | 64249 | 62266 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 75020 | 73037 | 75020 | 73037 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 82142 | 80153 | 82142 | 80153 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 360 | 421 | 360 | 421 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 85849 | 83901 | 85849 | 83901 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1751 | 1917 | 1751 | 1917 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 82104 | 80121 | 82104 | 80121 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 85564 | 83563 | 85564 | 83563 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 282 | 332 | 282 | 332 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 89072 | 87105 | 89072 | 87105 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1510 | 1657 | 1510 | 1657 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 88982 | 86972 | 88982 | 86972 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 220 | 261 | 220 | 261 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 92307 | 90323 | 92307 | 90323 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1299 | 1428 | 1299 | 1428 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 71450 | 69466 | 71450 | 69466 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 53790 | 55773 | 53790 | 55773 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 75437 | 77421 | 75437 | 77421 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 99481 | 97498 | 99481 | 97498 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 97697 | 99680 | 97697 | 99680 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 102577 | 100542 | 102577 | 100542 | 0.00 |
| 30/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 76 | 93 | 76 | 93 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 105302 | 103265 | 105302 | 103265 | 0.00 |
| 30/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 689 | 765 | 689 | 765 | 0.00 |
| 30/01/2007 | TRT1 On 01-February-07 | | | Index Future | 246.8300 | 246.5010 | 246.8260 | 246.5010 | 0.00 |
| 30/01/2007 | TRT1 On 03-May-07 | | | Index Future | 252.2500 | 251.9130 | 252.2450 | 251.9130 | 500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 32260 | 29026 | 32260 | 29026 | 0.00 |
| 30/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 0 | 16 | 0 | 16 | 0.00 |
| 31/01/2007 | CRD1 On 01-February-07 | | | Index Future | 107.4500 | 107.3070 | 107.4530 | 107.3070 | 0.00 |
| 31/01/2007 | CRD1 On 03-May-07 | | | Index Future | 109.8100 | 109.6620 | 109.8110 | 109.6620 | 10.00 |
| 31/01/2007 | CRD1 On 01-February-07 | 106.00 | Call | Index Future | 14530 | 13070 | 14530 | 13070 | 0.00 |
| 31/01/2007 | CRD1 On 01-February-07 | 106.00 | Put | Index Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | GOVI On 01-February-07 | | | jGovi | 250.2700 | 249.7760 | 250.2710 | 249.7760 | 0.00 |
| 31/01/2007 | GOVI On 03-May-07 | | | jGovi | 255.7600 | 255.2590 | 255.7630 | 255.2590 | 144.00 |
| 31/01/2007 | GOVI On 02-August-07 | | | jGovi | 261.3800 | 260.8620 | 261.3780 | 260.8620 | 175.00 |
| 31/01/2007 | GOVI On 01-February-07 | 230.00 | Call | jGovi | 202710 | 197760 | 202710 | 197760 | 0.00 |
| 31/01/2007 | GOVI On 01-February-07 | 230.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | GOVI On 03-May-07 | 235.00 | Call | jGovi | 207630 | 202590 | 207630 | 202590 | 0.00 |
| 31/01/2007 | GOVI On 03-May-07 | 235.00 | Put | jGovi | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | GOVI On 02-August-07 | 240.50 | Call | jGovi | 208804 | 203652 | 208804 | 203652 | 0.00 |
| 31/01/2007 | GOVI On 02-August-07 | 240.50 | Put | jGovi | 24 | 32 | 24 | 32 | 0.00 |
| 31/01/2007 | ILBI On 01-February-07 | | | Index Future | 270.4000 | 270.5600 | 270.4040 | 270.5600 | 0.00 |
| 31/01/2007 | ILBI On 03-May-07 | | | Index Future | 276.7100 | 276.8560 | 276.7120 | 276.8560 | 0.00 |
| 31/01/2007 | ILBI On 01-February-07 | 265.00 | Call | Index Future | 54040 | 55600 | 54040 | 55600 | 0.00 |
| 31/01/2007 | ILBI On 01-February-07 | 265.00 | Put | Index Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | J153 On 31-August-10 | | | jSwap | 8.7400 | 8.7970 | 0.0426 | 0.0444 | 0.00 |
| 31/01/2007 | J157 On 15-September-15 | | | jSwap | 8.4700 | 8.5060 | 0.0496 | 0.0474 | 0.00 |
| 31/01/2007 | J186 On 21-December-26 | | | jSwap | 7.9700 | 8.0110 | 0.0466 | 0.0502 | 0.00 |
| 31/01/2007 | J194 On 28-February-08 | | | jSwap | 9.0700 | 9.0940 | 0.0222 | 0.0226 | 0.00 |
| 31/01/2007 | J201 On 22-December-14 | | | jSwap | 8.5000 | 8.5420 | 0.0574 | 0.0597 | 0.00 |
| 31/01/2007 | J203 On 15-September-17 | | | jSwap | 8.3800 | 8.4140 | 0.0639 | 0.0664 | 0.00 |
| 31/01/2007 | J204 On 21-December-18 | | | jSwap | 8.3100 | 8.3520 | 0.0609 | 0.0639 | 0.00 |
| 31/01/2007 | J207 On 15-January-20 | | | jSwap | 8.2500 | 8.2930 | 0.0196 | 0.0229 | 0.00 |
| 31/01/2007 | JBAR On 21-December-05 | | | jBar | 9.3000 | 9.2760 | 0.0000 | 0.0000 | 0.00 |
| 31/01/2007 | JFRA On 01-February-07 | | | jFra | 9.3200 | 9.2960 | 0.0227 | 0.0227 | 0.00 |
| 31/01/2007 | JFRA On 07-February-08 | | | jFra | 8.8500 | 8.9320 | 0.0216 | 0.0218 | 0.00 |
| 31/01/2007 | JFRA On 03-May-07 | | | jFra | 9.2500 | 9.2760 | 0.0225 | 0.0226 | 0.00 |
| 31/01/2007 | JFRA On 02-August-07 | | | jFra | 9.1800 | 9.2290 | 0.0224 | 0.0225 | 0.00 |
| 31/01/2007 | JFRA On 01-November-07 | | | jFra | 9.0300 | 9.1150 | 0.0237 | 0.0239 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | JFRA On 01-February-07 | 7.50 | Call | Option on jFra | 4433 | 4376 | 4433 | 4376 | 0.00 |
| 31/01/2007 | JFRA On 01-February-07 | 7.50 | Put | Option on jFra | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | JFRA On 07-February-08 | 7.50 | Call | Option on jFra | 21793 | 21919 | 21793 | 21919 | 0.00 |
| 31/01/2007 | JFRA On 07-February-08 | 7.50 | Put | Option on jFra | 18498 | 18432 | 18498 | 18432 | 0.00 |
| 31/01/2007 | JFRA On 03-May-07 | 7.50 | Call | Option on jFra | 4269 | 4334 | 4269 | 4334 | 0.00 |
| 31/01/2007 | JFRA On 03-May-07 | 7.50 | Put | Option on jFra | 7 | 6 | 7 | 6 | 0.00 |
| 31/01/2007 | JFRA On 02-August-07 | 7.50 | Call | Option on jFra | 4165 | 4274 | 4165 | 4274 | 0.00 |
| 31/01/2007 | JFRA On 02-August-07 | 7.50 | Put | Option on jFra | 65 | 60 | 65 | 60 | 0.00 |
| 31/01/2007 | JFRA On 01-November-07 | 7.50 | Call | Option on jFra | 4189 | 4399 | 4189 | 4399 | 0.00 |
| 31/01/2007 | JFRA On 01-November-07 | 7.50 | Put | Option on jFra | 192 | 167 | 192 | 167 | 0.00 |
| 31/01/2007 | JN02 On 01-February-07 | | | jNote | 8.9300 | 8.9790 | 0.1626 | 0.1635 | 0.00 |
| 31/01/2007 | JN02 On 03-May-07 | | | jNote | 8.8100 | 8.8840 | 0.1607 | 0.1619 | 0.00 |
| 31/01/2007 | JN02 On 02-August-07 | | | jNote | 8.7000 | 8.7750 | 0.1588 | 0.1601 | 0.00 |
| 31/01/2007 | JN02 On 01-February-07 | 9.00 | Call | Option on jNote | 500 | 1293 | 500 | 1293 | 0.00 |
| 31/01/2007 | JN02 On 01-February-07 | 9.00 | Put | Option on jNote | 1868 | 1677 | 1868 | 1677 | 0.00 |
| 31/01/2007 | JN02 On 03-May-07 | 9.25 | Call | Option on jNote | 6574 | 7114 | 6574 | 7114 | 0.00 |
| 31/01/2007 | JN02 On 03-May-07 | 9.25 | Put | Option on jNote | 14527 | 13787 | 14527 | 13787 | 0.00 |
| 31/01/2007 | JN02 On 02-August-07 | 9.25 | Call | Option on jNote | 9712 | 10307 | 9712 | 10307 | 0.00 |
| 31/01/2007 | JN02 On 02-August-07 | 9.25 | Put | Option on jNote | 19813 | 18976 | 19813 | 18976 | 0.00 |
| 31/01/2007 | JN05 On 01-February-07 | | | jNote | 8.5500 | 8.6060 | 0.3437 | 0.3455 | 0.00 |
| 31/01/2007 | JN05 On 03-May-07 | | | jNote | 8.4800 | 8.5450 | 0.3418 | 0.3437 | 0.00 |
| 31/01/2007 | JN05 On 02-August-07 | | | jNote | 8.4200 | 8.4810 | 0.3399 | 0.3418 | 0.00 |
| 31/01/2007 | JN05 On 01-February-07 | 9.25 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | JN05 On 01-February-07 | 9.25 | Put | Option on jNote | 28228 | 25860 | 28228 | 25860 | 0.00 |
| 31/01/2007 | JN05 On 03-May-07 | 9.25 | Call | Option on jNote | 1398 | 1728 | 1398 | 1728 | 0.00 |
| 31/01/2007 | JN05 On 03-May-07 | 9.25 | Put | Option on jNote | 32262 | 30089 | 32262 | 30089 | 0.00 |
| 31/01/2007 | JN05 On 02-August-07 | 9.25 | Call | Option on jNote | 3413 | 3894 | 3413 | 3894 | 0.00 |
| 31/01/2007 | JN05 On 02-August-07 | 9.25 | Put | Option on jNote | 36924 | 34889 | 36924 | 34889 | 0.00 |
| 31/01/2007 | JN10 On 01-February-07 | | | jNote | 8.3100 | 8.3440 | 0.5571 | 0.5583 | 0.00 |
| 31/01/2007 | JN10 On 03-May-07 | | | jNote | 8.2600 | 8.2970 | 0.5551 | 0.5565 | 0.00 |
| 31/01/2007 | JN10 On 02-August-07 | | | jNote | 8.2100 | 8.2470 | 0.5531 | 0.5546 | 0.00 |
| 31/01/2007 | JN10 On 01-February-07 | 9.00 | Call | Option on jNote | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | JN10 On 01-February-07 | 9.00 | Put | Option on jNote | 46257 | 43896 | 46257 | 43896 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | JN10 On 03-May-07 | 9.00 | Call | Option on jNote | 259 | 345 | 259 | 345 | 0.00 |
| 31/01/2007 | JN10 On 03-May-07 | 9.00 | Put | Option on jNote | 50063 | 47502 | 50063 | 47502 | 0.00 |
| 31/01/2007 | JN10 On 02-August-07 | 9.00 | Call | Option on jNote | 1143 | 1359 | 1143 | 1359 | 0.00 |
| 31/01/2007 | JN10 On 02-August-07 | 9.00 | Put | Option on jNote | 54511 | 51997 | 54511 | 51997 | 0.00 |
| 31/01/2007 | JROD On 31-January-07 | | | jRod | 8.4300 | 8.4280 | 8.6300 | 0.0000 | 0.00 |
| 31/01/2007 | JROD On 28-February-07 | | | jRod | 8.7000 | 8.6940 | 0.0019 | 0.0019 | 0.00 |
| 31/01/2007 | JROD On 30-March-07 | | | jRod | 8.9900 | 8.9790 | 0.0027 | 0.0026 | 0.00 |
| 31/01/2007 | JROD On 30-April-07 | | | jRod | 9.3000 | 8.8430 | 0.0033 | 0.0044 | 0.00 |
| 31/01/2007 | JROD On 31-May-07 | | | jRod | 9.0900 | 9.0820 | 0.0056 | 0.0055 | 0.00 |
| 31/01/2007 | OTH1 On 01-February-07 | | | Index Future | 246.7600 | 246.4360 | 246.7580 | 246.4360 | 0.00 |
| 31/01/2007 | OTH1 On 03-May-07 | | | Index Future | 252.1700 | 251.8460 | 252.1730 | 251.8460 | 15.00 |
| 31/01/2007 | OTH1 On 01-February-07 | 243.58 | Call | Index Future | 31780 | 28562 | 31780 | 28562 | 0.00 |
| 31/01/2007 | OTH1 On 01-February-07 | 243.58 | Put | Index Future | 0 | 2 | 0 | 2 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | | | Bond Future | 8.1600 | 8.2200 | 120.3955 | 120.1969 | 19.00 |
| 31/01/2007 | R153 On 03-May-07 | | | Bond Future | 8.1100 | 8.1650 | 116.3825 | 116.1964 | 54.00 |
| 31/01/2007 | R153 On 02-August-07 | | | Bond Future | 7.9500 | 8.0090 | 119.1515 | 118.9690 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.25 | Call | Option on Bond Future | 3114 | 1942 | 3114 | 1942 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.25 | Put | Option on Bond Future | 136 | 951 | 136 | 951 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 8.50 | Call | Option on Bond Future | 16916 | 15691 | 16916 | 15691 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4734 | 5371 | 4734 | 5371 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 8.50 | Call | Option on Bond Future | 23263 | 22071 | 23263 | 22071 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7343 | 7976 | 7343 | 7976 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.00 | Call | Option on Bond Future | 11 | 19 | 11 | 19 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.00 | Put | Option on Bond Future | 5329 | 7323 | 5329 | 7323 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 8.80 | Call | Option on Bond Future | 23792 | 22331 | 23792 | 22331 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2468 | 2869 | 2468 | 2869 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.45 | Call | Option on Bond Future | 9559 | 7595 | 9559 | 7595 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 21 | 0 | 21 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.75 | Call | Option on Bond Future | 19342 | 17356 | 19342 | 17356 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.55 | Call | Option on Bond Future | 12832 | 10847 | 12832 | 10847 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 8.50 | Call | Option on Bond Future | 11197 | 9217 | 11197 | 9217 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R153 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 6 | 0 | 6 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 8.70 | Call | Option on Bond Future | 21387 | 19999 | 21387 | 19999 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 8.70 | Put | Option on Bond Future | 3100 | 3574 | 3100 | 3574 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 8.70 | Call | Option on Bond Future | 27238 | 25939 | 27238 | 25939 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5640 | 6166 | 5640 | 6166 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 9.00 | Call | Option on Bond Future | 27413 | 25426 | 27413 | 25426 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 8.75 | Call | Option on Bond Future | 22577 | 21152 | 22577 | 21152 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2770 | 3206 | 2770 | 3206 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 8.75 | Call | Option on Bond Future | 28277 | 26953 | 28277 | 26953 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5266 | 5766 | 5266 | 5766 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 8.80 | Call | Option on Bond Future | 29333 | 27984 | 29333 | 27984 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4911 | 5387 | 4911 | 5387 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 7.75 | Put | Option on Bond Future | 13690 | 15676 | 13690 | 15676 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 7.50 | Put | Option on Bond Future | 22139 | 24125 | 22139 | 24125 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 7.25 | Put | Option on Bond Future | 30666 | 32652 | 30666 | 32652 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 7.00 | Put | Option on Bond Future | 39272 | 41258 | 39272 | 41258 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 6.50 | Put | Option on Bond Future | 56725 | 58711 | 56725 | 58711 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 6.75 | Put | Option on Bond Future | 47958 | 49944 | 47958 | 49944 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 9.25 | Call | Option on Bond Future | 35410 | 33424 | 35410 | 33424 | 0.00 |
| 31/01/2007 | R153 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 9.00 | Call | Option on Bond Future | 28878 | 27293 | 28878 | 27293 | 0.00 |
| 31/01/2007 | R153 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1512 | 1788 | 1512 | 1788 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 9.00 | Call | Option on Bond Future | 33717 | 32276 | 33717 | 32276 | 0.00 |
| 31/01/2007 | R153 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3672 | 4056 | 3672 | 4056 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | | | Bond Future | 7.8000 | 7.8500 | 140.5888 | 140.2110 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | | | Bond Future | 7.7700 | 7.8200 | 136.6880 | 136.3188 | 504.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R157 On 02-August-07 | | | Bond Future | 7.6600 | 7.7190 | 140.0559 | 139.6573 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.90 | Call | Option on Bond Future | 7741 | 5287 | 7741 | 5287 | 250.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.90 | Put | Option on Bond Future | 199 | 1523 | 199 | 1523 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 8.50 | Call | Option on Bond Future | 57363 | 54373 | 57363 | 54373 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 8.50 | Put | Option on Bond Future | 4768 | 5471 | 4768 | 5471 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 8.50 | Call | Option on Bond Future | 69110 | 66084 | 69110 | 66084 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 8.50 | Put | Option on Bond Future | 10171 | 11131 | 10171 | 11131 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.75 | Call | Option on Bond Future | 746 | 620 | 746 | 620 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4538 | 8190 | 4538 | 8190 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.00 | Call | Option on Bond Future | 15033 | 11495 | 15033 | 11495 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.00 | Put | Option on Bond Future | 5 | 245 | 5 | 245 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.50 | Put | Option on Bond Future | 22968 | 26747 | 22968 | 26747 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 9.00 | Call | Option on Bond Future | 88204 | 84742 | 88204 | 84742 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1162 | 1393 | 1162 | 1393 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.25 | Call | Option on Bond Future | 33500 | 29722 | 33500 | 29722 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.40 | Call | Option on Bond Future | 44419 | 40641 | 44419 | 40641 | 150.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.40 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.50 | Call | Option on Bond Future | 51631 | 47853 | 51631 | 47853 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.55 | Call | Option on Bond Future | 55217 | 51438 | 55217 | 51438 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.65 | Call | Option on Bond Future | 62348 | 58570 | 62348 | 58570 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 8.70 | Call | Option on Bond Future | 69338 | 66115 | 69338 | 66115 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2815 | 3284 | 2815 | 3284 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 8.70 | Call | Option on Bond Future | 79874 | 76641 | 79874 | 76641 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 8.70 | Put | Option on Bond Future | 7346 | 8099 | 7346 | 8099 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.55 | Call | Option on Bond Future | 124215 | 120437 | 124215 | 120437 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.60 | Call | Option on Bond Future | 58789 | 55011 | 58789 | 55011 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R157 On 01-February-07 | 8.75 | Call | Option on Bond Future | 69428 | 65650 | 69428 | 65650 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 8.75 | Call | Option on Bond Future | 72422 | 69150 | 72422 | 69150 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2448 | 2869 | 2448 | 2869 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 8.75 | Call | Option on Bond Future | 82645 | 79365 | 82645 | 79365 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 8.75 | Put | Option on Bond Future | 6750 | 7456 | 6750 | 7456 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 8.80 | Call | Option on Bond Future | 75535 | 72218 | 75535 | 72218 | 0.00 |
| 31/01/2007 | R157 On 03-May-07 | 8.80 | Put | Option on Bond Future | 2123 | 2498 | 2123 | 2498 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 8.80 | Call | Option on Bond Future | 80256 | 76494 | 80256 | 76494 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1005 | 1229 | 1005 | 1229 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.00 | Call | Option on Bond Future | 86898 | 83120 | 86898 | 83120 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.25 | Put | Option on Bond Future | 42508 | 46286 | 42508 | 46286 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 7.00 | Put | Option on Bond Future | 62418 | 66196 | 62418 | 66196 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.25 | Call | Option on Bond Future | 104048 | 100270 | 104048 | 100270 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.50 | Call | Option on Bond Future | 120885 | 117106 | 120885 | 117106 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.75 | Call | Option on Bond Future | 137414 | 133636 | 137414 | 133636 | 0.00 |
| 31/01/2007 | R157 On 01-February-07 | 9.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 9.00 | Call | Option on Bond Future | 96886 | 93400 | 96886 | 93400 | 0.00 |
| 31/01/2007 | R157 On 02-August-07 | 9.00 | Put | Option on Bond Future | 4332 | 4832 | 4332 | 4832 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | | | Bond Future | 7.5000 | 7.5480 | 132.0762 | 131.4747 | 2.00 |
| 31/01/2007 | R186 On 03-May-07 | | | Bond Future | 7.4500 | 7.5010 | 135.1562 | 134.5173 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | | | Bond Future | 7.4100 | 7.4630 | 132.8444 | 132.1817 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 7.50 | Call | Option on Bond Future | 3191 | 2120 | 3191 | 2120 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 7.50 | Put | Option on Bond Future | 3191 | 8134 | 3191 | 8134 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.25 | Call | Option on Bond Future | 100827 | 95406 | 100827 | 95406 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5778 | 6746 | 5778 | 6746 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.25 | Call | Option on Bond Future | 112697 | 107461 | 112697 | 107461 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.25 | Put | Option on Bond Future | 13299 | 14689 | 13299 | 14689 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R186 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 7.25 | Put | Option on Bond Future | 32011 | 38027 | 32011 | 38027 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 7.75 | Call | Option on Bond Future | 30873 | 24920 | 30873 | 24920 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 7.75 | Put | Option on Bond Future | 0 | 62 | 0 | 62 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.00 | Call | Option on Bond Future | 60654 | 54639 | 60654 | 54639 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.20 | Call | Option on Bond Future | 83723 | 77709 | 83723 | 77709 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.20 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.30 | Call | Option on Bond Future | 95014 | 89000 | 95014 | 89000 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.30 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.45 | Call | Option on Bond Future | 120436 | 114666 | 120436 | 114666 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.45 | Put | Option on Bond Future | 3262 | 3880 | 3262 | 3880 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.50 | Call | Option on Bond Future | 117121 | 111107 | 117121 | 111107 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.45 | Call | Option on Bond Future | 130565 | 124986 | 130565 | 124986 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.45 | Put | Option on Bond Future | 9180 | 10228 | 9180 | 10228 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.55 | Call | Option on Bond Future | 130413 | 124508 | 130413 | 124508 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.55 | Put | Option on Bond Future | 2406 | 2890 | 2406 | 2890 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.50 | Call | Option on Bond Future | 135123 | 129469 | 135123 | 129469 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8336 | 9310 | 8336 | 9310 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.55 | Call | Option on Bond Future | 139711 | 133985 | 139711 | 133985 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.55 | Put | Option on Bond Future | 7560 | 8461 | 7560 | 8461 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.75 | Call | Option on Bond Future | 143892 | 137877 | 143892 | 137877 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.75 | Call | Option on Bond Future | 150485 | 144381 | 150485 | 144381 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1262 | 1546 | 1262 | 1546 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.75 | Call | Option on Bond Future | 158279 | 152304 | 158279 | 152304 | 0.00 |
| 31/01/2007 | R186 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5038 | 5691 | 5038 | 5691 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.25 | Call | Option on Bond Future | 89389 | 83374 | 89389 | 83374 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 7.00 | Put | Option on Bond Future | 65210 | 71225 | 65210 | 71225 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R186 On 01-February-07 | 6.75 | Put | Option on Bond Future | 99650 | 105664 | 99650 | 105664 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 6.50 | Put | Option on Bond Future | 135384 | 141399 | 135384 | 141399 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 9.00 | Call | Option on Bond Future | 169740 | 163726 | 169740 | 163726 | 0.00 |
| 31/01/2007 | R186 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.50 | Call | Option on Bond Future | 125416 | 119575 | 125416 | 119575 | 0.00 |
| 31/01/2007 | R186 On 03-May-07 | 8.50 | Put | Option on Bond Future | 2805 | 3353 | 2805 | 3353 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | | | Bond Future | 8.7600 | 8.7340 | 105.6113 | 105.6374 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | | | Bond Future | 8.5300 | 8.5060 | 102.9798 | 103.0001 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | | | Bond Future | 8.2900 | 8.2610 | 105.2635 | 105.2777 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.75 | Call | Option on Bond Future | 305 | 583 | 305 | 583 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.75 | Put | Option on Bond Future | 405 | 423 | 405 | 423 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 8.75 | Call | Option on Bond Future | 4215 | 4351 | 4215 | 4351 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 8.75 | Put | Option on Bond Future | 2519 | 2452 | 2519 | 2452 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | 8.75 | Call | Option on Bond Future | 6123 | 6219 | 6123 | 6219 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | 8.75 | Put | Option on Bond Future | 3594 | 3548 | 3594 | 3548 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.70 | Call | Option on Bond Future | 129 | 344 | 129 | 344 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.70 | Put | Option on Bond Future | 731 | 685 | 731 | 685 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.65 | Call | Option on Bond Future | 43 | 182 | 43 | 182 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.65 | Put | Option on Bond Future | 1147 | 1025 | 1147 | 1025 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.50 | Call | Option on Bond Future | 0 | 12 | 0 | 12 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.50 | Put | Option on Bond Future | 2613 | 2364 | 2613 | 2364 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 9.00 | Call | Option on Bond Future | 5426 | 5579 | 5426 | 5579 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 9.00 | Put | Option on Bond Future | 1791 | 1741 | 1791 | 1741 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | 8.95 | Call | Option on Bond Future | 6775 | 6877 | 6775 | 6877 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | 8.95 | Put | Option on Bond Future | 3158 | 3117 | 3158 | 3117 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 8.95 | Call | Option on Bond Future | 5171 | 5320 | 5171 | 5320 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 8.95 | Put | Option on Bond Future | 1922 | 1870 | 1922 | 1870 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 9.05 | Call | Option on Bond Future | 5689 | 5845 | 5689 | 5845 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 9.05 | Put | Option on Bond Future | 1666 | 1619 | 1666 | 1619 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | 9.05 | Call | Option on Bond Future | 7116 | 7219 | 7116 | 7219 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | 9.05 | Put | Option on Bond Future | 2955 | 2916 | 2955 | 2916 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | 9.00 | Call | Option on Bond Future | 6944 | 7047 | 6944 | 7047 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R194 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3056 | 3015 | 3056 | 3015 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 9.25 | Call | Option on Bond Future | 6798 | 6965 | 6798 | 6965 | 0.00 |
| 31/01/2007 | R194 On 03-May-07 | 9.25 | Put | Option on Bond Future | 1229 | 1194 | 1229 | 1194 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.25 | Put | Option on Bond Future | 5134 | 4873 | 5134 | 4873 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 8.00 | Put | Option on Bond Future | 7664 | 7404 | 7664 | 7404 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 7.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 7.75 | Put | Option on Bond Future | 10205 | 9944 | 10205 | 9944 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 7.50 | Put | Option on Bond Future | 12754 | 12493 | 12754 | 12493 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 7.25 | Put | Option on Bond Future | 15313 | 15053 | 15313 | 15053 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 7.00 | Put | Option on Bond Future | 17882 | 17621 | 17882 | 17621 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 6.75 | Put | Option on Bond Future | 20460 | 20200 | 20460 | 20200 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 6.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 6.00 | Put | Option on Bond Future | 28253 | 27993 | 28253 | 27993 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 6.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 6.25 | Put | Option on Bond Future | 25646 | 25385 | 25646 | 25385 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R194 On 01-February-07 | 6.50 | Put | Option on Bond Future | 23048 | 22787 | 23048 | 22787 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | 9.25 | Call | Option on Bond Future | 7823 | 7930 | 7823 | 7930 | 0.00 |
| 31/01/2007 | R194 On 02-August-07 | 9.25 | Put | Option on Bond Future | 2577 | 2542 | 2577 | 2542 | 0.00 |
| 31/01/2007 | R196 On 01-February-07 | | | Bond Future | 8.6000 | 8.5930 | 106.9837 | 106.9874 | 0.00 |
| 31/01/2007 | R196 On 03-May-07 | | | Bond Future | 8.4600 | 8.4650 | 104.3842 | 104.3808 | 0.00 |
| 31/01/2007 | R196 On 02-August-07 | | | Bond Future | 8.3600 | 8.3660 | 106.6993 | 106.6876 | 0.00 |
| 31/01/2007 | R196 On 01-February-07 | 8.50 | Call | Option on Bond Future | 8 | 48 | 8 | 48 | 0.00 |
| 31/01/2007 | R196 On 01-February-07 | 8.50 | Put | Option on Bond Future | 1800 | 1803 | 1800 | 1803 | 0.00 |
| 31/01/2007 | R196 On 03-May-07 | 8.50 | Call | Option on Bond Future | 3664 | 3664 | 3664 | 3664 | 0.00 |
| 31/01/2007 | R196 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3043 | 3077 | 3043 | 3077 | 0.00 |
| 31/01/2007 | R196 On 02-August-07 | 8.25 | Call | Option on Bond Future | 4076 | 4037 | 4076 | 4037 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R196 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5658 | 5736 | 5658 | 5736 | 0.00 |
| 31/01/2007 | R196 On 03-May-07 | 8.25 | Call | Option on Bond Future | 1859 | 1865 | 1859 | 1865 | 0.00 |
| 31/01/2007 | R196 On 03-May-07 | 8.25 | Put | Option on Bond Future | 5443 | 5482 | 5443 | 5482 | 0.00 |
| 31/01/2007 | R196 On 01-February-07 | 8.75 | Call | Option on Bond Future | 2916 | 2958 | 2916 | 2958 | 0.00 |
| 31/01/2007 | R196 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 4 | 0 | 4 | 0.00 |
| 31/01/2007 | R196 On 02-August-07 | 8.50 | Call | Option on Bond Future | 5927 | 5873 | 5927 | 5873 | 0.00 |
| 31/01/2007 | R196 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3851 | 3914 | 3851 | 3914 | 0.00 |
| 31/01/2007 | R196 On 03-May-07 | 8.75 | Call | Option on Bond Future | 6274 | 6266 | 6274 | 6266 | 0.00 |
| 31/01/2007 | R196 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1471 | 1496 | 1471 | 1496 | 0.00 |
| 31/01/2007 | R196 On 01-February-07 | 8.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R196 On 01-February-07 | 8.25 | Put | Option on Bond Future | 6530 | 6493 | 6530 | 6493 | 0.00 |
| 31/01/2007 | R196 On 02-August-07 | 8.75 | Call | Option on Bond Future | 8198 | 8130 | 8198 | 8130 | 0.00 |
| 31/01/2007 | R196 On 02-August-07 | 8.75 | Put | Option on Bond Future | 2482 | 2531 | 2482 | 2531 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | | | Bond Future | 7.8100 | 7.8530 | 106.5701 | 106.3066 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | | | Bond Future | 7.7400 | 7.7850 | 109.0474 | 108.7714 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | | | Bond Future | 7.6800 | 7.7310 | 107.0406 | 106.7533 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 7.75 | Call | Option on Bond Future | 450 | 436 | 450 | 436 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 7.75 | Put | Option on Bond Future | 3997 | 6619 | 3997 | 6619 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | 8.50 | Call | Option on Bond Future | 47370 | 45122 | 47370 | 45122 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3718 | 4229 | 3718 | 4229 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 8.50 | Call | Option on Bond Future | 53772 | 51593 | 53772 | 51593 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 8.50 | Put | Option on Bond Future | 7918 | 8612 | 7918 | 8612 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.00 | Call | Option on Bond Future | 11385 | 8932 | 11385 | 8932 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.00 | Put | Option on Bond Future | 4 | 188 | 4 | 188 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 7.50 | Put | Option on Bond Future | 18748 | 21384 | 18748 | 21384 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.25 | Call | Option on Bond Future | 26041 | 23406 | 26041 | 23406 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.50 | Call | Option on Bond Future | 40440 | 37804 | 40440 | 37804 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.65 | Call | Option on Bond Future | 48956 | 46320 | 48956 | 46320 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | 8.70 | Call | Option on Bond Future | 56938 | 54521 | 56938 | 54521 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R201 On 03-May-07 | 8.70 | Put | Option on Bond Future | 2209 | 2553 | 2209 | 2553 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 8.70 | Call | Option on Bond Future | 62342 | 60009 | 62342 | 60009 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5674 | 6215 | 5674 | 6215 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.55 | Call | Option on Bond Future | 43289 | 40653 | 43289 | 40653 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.60 | Call | Option on Bond Future | 46127 | 43492 | 46127 | 43492 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.75 | Call | Option on Bond Future | 54582 | 51946 | 54582 | 51946 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | 8.75 | Call | Option on Bond Future | 59399 | 56946 | 59399 | 56946 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1926 | 2234 | 1926 | 2234 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 8.75 | Call | Option on Bond Future | 64550 | 62183 | 64550 | 62183 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5202 | 5708 | 5202 | 5708 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | 8.80 | Call | Option on Bond Future | 61882 | 59397 | 61882 | 59397 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1673 | 1949 | 1673 | 1949 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 8.80 | Call | Option on Bond Future | 66782 | 64382 | 66782 | 64382 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4762 | 5236 | 4762 | 5236 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 9.00 | Call | Option on Bond Future | 68473 | 65837 | 68473 | 65837 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | 9.00 | Call | Option on Bond Future | 71979 | 69389 | 71979 | 69389 | 0.00 |
| 31/01/2007 | R201 On 03-May-07 | 9.00 | Put | Option on Bond Future | 925 | 1095 | 925 | 1095 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 7.25 | Put | Option on Bond Future | 34227 | 36863 | 34227 | 36863 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 7.00 | Put | Option on Bond Future | 49990 | 52626 | 49990 | 52626 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 6.75 | Put | Option on Bond Future | 66043 | 68678 | 66043 | 68678 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 9.25 | Call | Option on Bond Future | 82116 | 79481 | 82116 | 79481 | 0.00 |
| 31/01/2007 | R201 On 01-February-07 | 9.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 9.00 | Call | Option on Bond Future | 75912 | 73394 | 75912 | 73394 | 0.00 |
| 31/01/2007 | R201 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3298 | 3653 | 3298 | 3653 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | | | Bond Future | 7.7200 | 7.7580 | 107.0590 | 106.7810 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | | | Bond Future | 7.6600 | 7.6990 | 105.3672 | 105.0776 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R203 On 02-August-07 | | | Bond Future | 7.6100 | 7.6520 | 107.7085 | 107.3938 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 7.75 | Call | Option on Bond Future | 2911 | 1945 | 2911 | 1945 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 7.75 | Put | Option on Bond Future | 715 | 2529 | 715 | 2529 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 8.50 | Call | Option on Bond Future | 59537 | 56824 | 59537 | 56824 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 8.50 | Put | Option on Bond Future | 805 | 988 | 805 | 988 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 8.50 | Call | Option on Bond Future | 64523 | 61785 | 64523 | 61785 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 8.50 | Put | Option on Bond Future | 3070 | 3480 | 3070 | 3480 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 7.50 | Call | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 7.50 | Put | Option on Bond Future | 16291 | 19072 | 16291 | 19072 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.00 | Call | Option on Bond Future | 20259 | 17480 | 20259 | 17480 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.00 | Put | Option on Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.25 | Call | Option on Bond Future | 37909 | 35129 | 37909 | 35129 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.50 | Call | Option on Bond Future | 55156 | 52376 | 55156 | 52376 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.60 | Call | Option on Bond Future | 61945 | 59165 | 61945 | 59165 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.55 | Call | Option on Bond Future | 58559 | 55778 | 58559 | 55778 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 8.70 | Call | Option on Bond Future | 72359 | 69545 | 72359 | 69545 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 8.70 | Put | Option on Bond Future | 306 | 387 | 306 | 387 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.75 | Call | Option on Bond Future | 72012 | 69231 | 72012 | 69231 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 8.70 | Call | Option on Bond Future | 76326 | 73440 | 76326 | 73440 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1750 | 2011 | 1750 | 2011 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 8.75 | Call | Option on Bond Future | 75582 | 72752 | 75582 | 72752 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 8.75 | Put | Option on Bond Future | 236 | 301 | 236 | 301 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 8.75 | Call | Option on Bond Future | 79330 | 76414 | 79330 | 76414 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1509 | 1741 | 1509 | 1741 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 8.80 | Call | Option on Bond Future | 78805 | 75961 | 78805 | 75961 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 8.80 | Put | Option on Bond Future | 181 | 233 | 181 | 233 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 8.80 | Call | Option on Bond Future | 82348 | 79405 | 82348 | 79405 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1298 | 1502 | 1298 | 1502 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R203 On 01-February-07 | 8.65 | Call | Option on Bond Future | 65316 | 62536 | 65316 | 62536 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 9.00 | Call | Option on Bond Future | 88485 | 85705 | 88485 | 85705 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 7.25 | Put | Option on Bond Future | 35213 | 37993 | 35213 | 37993 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 6.50 | Put | Option on Bond Future | 94705 | 97486 | 94705 | 97486 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 6.75 | Put | Option on Bond Future | 74408 | 77189 | 74408 | 77189 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R203 On 01-February-07 | 7.00 | Put | Option on Bond Future | 54581 | 57362 | 54581 | 57362 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 9.00 | Call | Option on Bond Future | 91649 | 88772 | 91649 | 88772 | 0.00 |
| 31/01/2007 | R203 On 03-May-07 | 9.00 | Put | Option on Bond Future | 58 | 77 | 58 | 77 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 9.00 | Call | Option on Bond Future | 94518 | 91490 | 94518 | 91490 | 0.00 |
| 31/01/2007 | R203 On 02-August-07 | 9.00 | Put | Option on Bond Future | 687 | 806 | 687 | 806 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | | | Bond Future | 7.6500 | 7.7030 | 103.7172 | 103.3023 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | | | Bond Future | 7.5900 | 7.6480 | 106.1327 | 105.6977 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | | | Bond Future | 7.5500 | 7.6050 | 104.4383 | 103.9844 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 7.75 | Call | Option on Bond Future | 7985 | 5200 | 7985 | 5200 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 7.75 | Put | Option on Bond Future | 175 | 1539 | 175 | 1539 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 8.50 | Call | Option on Bond Future | 70900 | 67137 | 70900 | 67137 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 8.50 | Put | Option on Bond Future | 3284 | 3871 | 3284 | 3871 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | 8.50 | Call | Option on Bond Future | 78331 | 74686 | 78331 | 74686 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | 8.50 | Put | Option on Bond Future | 8066 | 8960 | 8066 | 8960 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 7.50 | Call | Option on Bond Future | 27 | 50 | 27 | 50 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 7.50 | Put | Option on Bond Future | 11893 | 16066 | 11893 | 16066 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.00 | Call | Option on Bond Future | 26992 | 22846 | 26992 | 22846 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.00 | Put | Option on Bond Future | 0 | 3 | 0 | 3 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.25 | Call | Option on Bond Future | 45693 | 41544 | 45693 | 41544 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.50 | Call | Option on Bond Future | 63927 | 59778 | 63927 | 59778 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R204 On 01-February-07 | 8.60 | Call | Option on Bond Future | 71093 | 66944 | 71093 | 66944 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.55 | Call | Option on Bond Future | 67519 | 63370 | 67519 | 63370 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.75 | Call | Option on Bond Future | 81707 | 77558 | 81707 | 77558 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 8.70 | Call | Option on Bond Future | 83586 | 79614 | 83586 | 79614 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 8.70 | Put | Option on Bond Future | 1881 | 2258 | 1881 | 2258 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | 8.70 | Call | Option on Bond Future | 89837 | 85979 | 89837 | 85979 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | 8.70 | Put | Option on Bond Future | 5655 | 6336 | 5655 | 6336 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 8.75 | Call | Option on Bond Future | 86809 | 82794 | 86809 | 82794 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 8.75 | Put | Option on Bond Future | 1624 | 1959 | 1624 | 1959 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | 8.75 | Call | Option on Bond Future | 92775 | 88870 | 92775 | 88870 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | 8.75 | Put | Option on Bond Future | 5156 | 5790 | 5156 | 5790 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 8.80 | Call | Option on Bond Future | 90045 | 85992 | 90045 | 85992 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 8.80 | Put | Option on Bond Future | 1398 | 1695 | 1398 | 1695 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | 8.80 | Call | Option on Bond Future | 95735 | 91784 | 95735 | 91784 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | 8.80 | Put | Option on Bond Future | 4695 | 5284 | 4695 | 5284 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.65 | Call | Option on Bond Future | 74649 | 70500 | 74649 | 70500 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 9.00 | Call | Option on Bond Future | 99046 | 94897 | 99046 | 94897 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 7.25 | Put | Option on Bond Future | 32051 | 36201 | 32051 | 36201 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 7.00 | Put | Option on Bond Future | 52760 | 56909 | 52760 | 56909 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 6.50 | Put | Option on Bond Future | 95810 | 99959 | 95810 | 99959 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R204 On 01-February-07 | 6.75 | Put | Option on Bond Future | 74008 | 78157 | 74008 | 78157 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 9.00 | Call | Option on Bond Future | 103070 | 98897 | 103070 | 98897 | 0.00 |
| 31/01/2007 | R204 On 03-May-07 | 9.00 | Put | Option on Bond Future | 745 | 922 | 745 | 922 | 0.00 |
| 31/01/2007 | R204 On 02-August-07 | 9.00 | Call | Option on Bond Future | 107738 | 103630 | 107738 | 103630 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R204 On 02-August-07 | 9.00 | Put | Option on Bond Future | 3181 | 3612 | 3181 | 3612 | 0.00 |
| 31/01/2007 | R206 On 01-February-07 | | | Bond Future | 7.8500 | 7.8930 | 98.6078 | 98.3787 | 0.00 |
| 31/01/2007 | R206 On 03-May-07 | | | Bond Future | 7.7800 | 7.8240 | 100.9009 | 100.6617 | 0.00 |
| 31/01/2007 | R206 On 02-August-07 | | | Bond Future | 7.7200 | 7.7690 | 99.3662 | 99.1183 | 0.00 |
| 31/01/2007 | R206 On 01-February-07 | 8.00 | Call | Option on Bond Future | 7838 | 5729 | 7838 | 5729 | 0.00 |
| 31/01/2007 | R206 On 01-February-07 | 8.00 | Put | Option on Bond Future | 4 | 186 | 4 | 186 | 0.00 |
| 31/01/2007 | R206 On 03-May-07 | 7.75 | Call | Option on Bond Future | 10718 | 9656 | 10718 | 9656 | 0.00 |
| 31/01/2007 | R206 On 03-May-07 | 7.75 | Put | Option on Bond Future | 12095 | 13424 | 12095 | 13424 | 0.00 |
| 31/01/2007 | R206 On 02-August-07 | 7.75 | Call | Option on Bond Future | 16467 | 15243 | 16467 | 15243 | 0.00 |
| 31/01/2007 | R206 On 02-August-07 | 7.75 | Put | Option on Bond Future | 14929 | 16184 | 14929 | 16184 | 0.00 |
| 31/01/2007 | R206 On 01-February-07 | 7.75 | Call | Option on Bond Future | 52 | 67 | 52 | 67 | 0.00 |
| 31/01/2007 | R206 On 01-February-07 | 7.75 | Put | Option on Bond Future | 5230 | 7536 | 5230 | 7536 | 0.00 |
| 31/01/2007 | R206 On 03-May-07 | 8.00 | Call | Option on Bond Future | 17846 | 16364 | 17846 | 16364 | 0.00 |
| 31/01/2007 | R206 On 03-May-07 | 8.00 | Put | Option on Bond Future | 6564 | 7473 | 6564 | 7473 | 0.00 |
| 31/01/2007 | R206 On 02-August-07 | 8.00 | Call | Option on Bond Future | 23473 | 21942 | 23473 | 21942 | 0.00 |
| 31/01/2007 | R206 On 02-August-07 | 8.00 | Put | Option on Bond Future | 9638 | 10587 | 9638 | 10587 | 0.00 |
| 31/01/2007 | R206 On 01-February-07 | 8.25 | Call | Option on Bond Future | 20633 | 18343 | 20633 | 18343 | 0.00 |
| 31/01/2007 | R206 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R206 On 03-May-07 | 8.25 | Call | Option on Bond Future | 26890 | 25041 | 26890 | 25041 | 0.00 |
| 31/01/2007 | R206 On 03-May-07 | 8.25 | Put | Option on Bond Future | 3147 | 3690 | 3147 | 3690 | 0.00 |
| 31/01/2007 | R206 On 02-August-07 | 8.25 | Call | Option on Bond Future | 31797 | 29988 | 31797 | 29988 | 0.00 |
| 31/01/2007 | R206 On 02-August-07 | 8.25 | Put | Option on Bond Future | 5855 | 6524 | 5855 | 6524 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | | | Bond Future | 7.6000 | 7.6530 | 97.5824 | 97.1602 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | | | Bond Future | 7.5500 | 7.6020 | 99.8573 | 99.4136 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | | | Bond Future | 7.5000 | 7.5610 | 98.4229 | 97.9668 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 7.75 | Call | Option on Bond Future | 11891 | 7974 | 11891 | 7974 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 7.75 | Put | Option on Bond Future | 4 | 309 | 4 | 309 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 8.50 | Call | Option on Bond Future | 72712 | 68491 | 72712 | 68491 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 8.50 | Put | Option on Bond Future | 678 | 894 | 678 | 894 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 8.50 | Call | Option on Bond Future | 77214 | 73129 | 77214 | 73129 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 8.50 | Put | Option on Bond Future | 2597 | 3073 | 2597 | 3073 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 7.50 | Call | Option on Bond Future | 58 | 55 | 58 | 55 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 7.50 | Put | Option on Bond Future | 8092 | 12312 | 8092 | 12312 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R207 On 01-February-07 | 7.25 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 7.25 | Put | Option on Bond Future | 28513 | 32736 | 28513 | 32736 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.00 | Call | Option on Bond Future | 31267 | 27045 | 31267 | 27045 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.25 | Call | Option on Bond Future | 50124 | 45901 | 50124 | 45901 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.25 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.45 | Call | Option on Bond Future | 64842 | 60620 | 64842 | 60620 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.45 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.55 | Call | Option on Bond Future | 72082 | 67859 | 72082 | 67859 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.55 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.50 | Call | Option on Bond Future | 68472 | 64249 | 68472 | 64249 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.50 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.65 | Call | Option on Bond Future | 79243 | 75020 | 79243 | 75020 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.65 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 8.70 | Call | Option on Bond Future | 86482 | 82142 | 86482 | 82142 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 8.70 | Put | Option on Bond Future | 263 | 360 | 263 | 360 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 8.70 | Call | Option on Bond Future | 90113 | 85849 | 90113 | 85849 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 8.70 | Put | Option on Bond Future | 1454 | 1751 | 1454 | 1751 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.75 | Call | Option on Bond Future | 86327 | 82104 | 86327 | 82104 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.75 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 8.75 | Call | Option on Bond Future | 89923 | 85564 | 89923 | 85564 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 8.75 | Put | Option on Bond Future | 204 | 282 | 204 | 282 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 8.75 | Call | Option on Bond Future | 93372 | 89072 | 93372 | 89072 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 8.75 | Put | Option on Bond Future | 1249 | 1510 | 1249 | 1510 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 8.80 | Call | Option on Bond Future | 93357 | 88982 | 93357 | 88982 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 8.80 | Put | Option on Bond Future | 158 | 220 | 158 | 220 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 8.80 | Call | Option on Bond Future | 96639 | 92307 | 96639 | 92307 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 8.80 | Put | Option on Bond Future | 1069 | 1299 | 1069 | 1299 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.60 | Call | Option on Bond Future | 75672 | 71450 | 75672 | 71450 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 8.60 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 7.00 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 7.00 | Put | Option on Bond Future | 49567 | 53790 | 49567 | 53790 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 6.75 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-----------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/01/2007 | R207 On 01-February-07 | 6.75 | Put | Option on Bond Future | 71215 | 75437 | 71215 | 75437 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 9.00 | Call | Option on Bond Future | 103704 | 99481 | 103704 | 99481 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 9.00 | Put | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 6.50 | Call | Option on Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/01/2007 | R207 On 01-February-07 | 6.50 | Put | Option on Bond Future | 93474 | 97697 | 93474 | 97697 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 9.00 | Call | Option on Bond Future | 106990 | 102577 | 106990 | 102577 | 0.00 |
| 31/01/2007 | R207 On 03-May-07 | 9.00 | Put | Option on Bond Future | 52 | 76 | 52 | 76 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 9.00 | Call | Option on Bond Future | 109732 | 105302 | 109732 | 105302 | 0.00 |
| 31/01/2007 | R207 On 02-August-07 | 9.00 | Put | Option on Bond Future | 557 | 689 | 557 | 689 | 0.00 |
| 31/01/2007 | TRT1 On 01-February-07 | | | Index Future | 247.3100 | 246.8260 | 247.3090 | 246.8260 | 0.00 |
| 31/01/2007 | TRT1 On 03-May-07 | | | Index Future | 252.7400 | 252.2450 | 252.7360 | 252.2450 | 500.00 |
| 31/01/2007 | TRT1 On 01-February-07 | 243.60 | Call | Index Future | 37090 | 32260 | 37090 | 32260 | 0.00 |
| 31/01/2007 | TRT1 On 01-February-07 | 243.60 | Put | Index Future | 0 | 0 | 0 | 0 | 0.00 |