



Daily MTM Report

Daily summary for 27/07/2006

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>j-Bonds</u> | | | | | | | | |
| R153 On 31/08/2010 Bond | | | 8.39000 | 8.30000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.53000 | 8.47500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.28500 | 8.24500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 8.36500 | 8.25000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.54000 | 8.49000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.51000 | 8.45500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.50500 | 8.45000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.48600 | 8.43200 | | | 0.00 | 0.00 |
| Total for j-Bonds: | | | | | | | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>Derivatives</u> | | | | | | | | |
| GOVI On 03/08/2006 jGovi | | | 233.36800 | 234.02600 | | 4.31 | 0.00 | 576.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Call | | 40275.00000 | 33714 | 4.31 | 0.00 | 0.00 |
| GOVI On 03/08/2006 jGovi | 230.00 | Put | | 15.00000 | 34 | 4.31 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | | | 237.93700 | 238.56900 | | 4.10 | 0.00 | 350.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | 86580.00000 | 80539 | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Put | | 890.00000 | 1169 | 4.10 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | | | 242.90900 | 243.48400 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 135360.00000 | 129730 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 520.00000 | 640 | 3.89 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 8.74200 | 8.67200 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.76100 | 8.73900 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.56600 | 8.60400 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 8.35500 | 8.26700 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.84900 | 8.82000 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.71700 | 8.69400 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.72500 | 8.71500 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.70100 | 8.70300 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 7.78300 | 7.71300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | | | 7.85300 | 7.78300 | | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Call | | 1916.00000 | 2086 | 0.35 | 0.00 | 0.00 |
| JFRA On 03/08/2006 jFra | 7.00 | Put | | 0.00000 | 0 | 0.35 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 8.47200 | 8.28500 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 3177.00000 | 3614 | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 38.00000 | 20 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 8.72400 | 8.54300 | | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 2777.00000 | 3152 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 231.00000 | 165 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 8.88200 | 8.79100 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 3435.00000 | 3620 | 0.37 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 285.00000 | 249 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 8.91600 | 8.85000 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 3679.00000 | 3809 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 386.00000 | 356 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 8.98100 | 8.93200 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 4225.00000 | 4327 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 470.00000 | 445 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 8.98200 | 8.94100 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 26489.00000 | 26519 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 22955.00000 | 22884 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | | | 8.71500 | 8.62200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Call | | 25158.00000 | 26831 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/08/2006 jNote | 7.25 | Put | | 1.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | | | 8.86400 | 8.77300 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Call | | 29673.00000 | 31055 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Put | | 1814.00000 | 1568 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | | | 8.87100 | 8.80600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Call | | 62573.00000 | 65064 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/08/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | | | 8.93300 | 8.86900 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Call | | 64973.00000 | 67402 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Put | | 39.00000 | 27 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | | | 8.74400 | 8.71400 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Call | | 96964.00000 | 98736 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/08/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | | | 8.77000 | 8.74200 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Call | | 98588.00000 | 100229 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JROD On 31/07/2006 jRod | | | 7.03800 | 7.03800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/08/2006 jRod | | | 7.28400 | 7.26900 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/09/2006 jRod | | | 7.52900 | 7.48600 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2006 jRod | | | 7.42200 | 7.39200 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2006 jRod | | | 7.66000 | 7.63500 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/12/2006 jRod | | | 7.84700 | 7.83800 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2007 jRod | | | 7.69400 | 7.70400 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2007 jRod | | | 7.88200 | 7.90200 | | 0.00 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | | | 8.46000 | 8.30600 | | 4.40 | 0.00 | 944.00 |
| R153 On 03/08/2006 Bond Future | 8.25 | Call | | 2110.00000 | 491 | 4.23 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 03/08/2006 Bond Future | 8.25 | Put | | 4197.00000 | 8293 | 4.23 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.45 | Call | | 6501.00000 | 2738 | 4.37 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.45 | Put | | 1156.00000 | 3108 | 4.37 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Call | | 7971.00000 | 3738 | 4.40 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.50 | Put | | 777.00000 | 2260 | 4.40 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.55 | Call | | 9546.00000 | 4915 | 4.44 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.55 | Put | | 508.00000 | 1592 | 4.44 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Call | | 16450.00000 | 10948 | 4.58 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.75 | Put | | 69.00000 | 283 | 4.58 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.50 | Put | | 30504.00000 | 36219 | 3.70 | 0.00 | 100.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Call | | 185.00000 | 13 | 4.05 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 8.00 | Put | | 11648.00000 | 17191 | 4.05 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Call | | 3.00000 | 0 | 3.88 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.75 | Put | | 20938.00000 | 26650 | 3.88 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.25 | Put | | 40172.00000 | 45887 | 3.70 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 7.00 | Put | | 49940.00000 | 55655 | 3.70 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Call | | 25477.00000 | 19774 | 4.75 | 0.00 | 0.00 |
| R153 On 03/08/2006 Bond Future | 9.00 | Put | | 3.00000 | 16 | 4.75 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | | | 8.43200 | 8.34100 | | 4.50 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Call | | 9050.00000 | 7620 | 4.33 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Put | | 12248.00000 | 14005 | 4.33 | 1.00 | 101.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Call | | 12886.00000 | 11120 | 4.47 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Put | | 9070.00000 | 10491 | 4.47 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Call | | 15060.00000 | 13136 | 4.54 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Put | | 7757.00000 | 9020 | 4.54 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Call | | 19853.00000 | 17645 | 4.68 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Put | | 5617.00000 | 6596 | 4.68 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Call | | 13951.00000 | 12105 | 4.50 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Put | | 8390.00000 | 9731 | 4.50 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Call | | 5264.00000 | 4264 | 4.15 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Put | | 17306.00000 | 19494 | 4.15 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Call | | 2677.00000 | 2068 | 3.98 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Put | | 23650.00000 | 26227 | 3.98 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Call | | 1129.00000 | 821 | 3.80 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Put | | 31119.00000 | 33998 | 3.80 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Call | | 480.00000 | 333 | 3.80 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Put | | 39576.00000 | 42616 | 3.80 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Call | | 182.00000 | 120 | 3.80 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Put | | 48472.00000 | 51597 | 3.80 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Call | | 61.00000 | 38 | 3.80 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Put | | 57636.00000 | 60800 | 3.80 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Call | | 18.00000 | 11 | 3.80 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 02/11/2006 Bond Future | 6.50 | Put | | 66969.00000 | 70149 | 3.80 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Call | | 26497.00000 | 23998 | 4.85 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Put | | 3670.00000 | 4358 | 4.85 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Call | | 33708.00000 | 30992 | 5.03 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Put | | 2372.00000 | 2842 | 5.03 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 8.43400 | 8.34600 | | 4.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 14106.00000 | 12736 | 4.53 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 17272.00000 | 18793 | 4.53 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Call | | 17829.00000 | 16265 | 4.67 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Put | | 14413.00000 | 15741 | 4.67 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 24152.00000 | 22325 | 4.88 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 10953.00000 | 12018 | 4.88 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Call | | 19845.00000 | 18189 | 4.74 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Put | | 13155.00000 | 14391 | 4.74 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 18822.00000 | 17212 | 4.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 13768.00000 | 15049 | 4.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 29935.00000 | 27918 | 5.05 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 8665.00000 | 9540 | 5.05 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 10027.00000 | 8914 | 4.35 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 21487.00000 | 23266 | 4.35 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 6716.00000 | 5862 | 4.18 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 26548.00000 | 28586 | 4.18 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 4140.00000 | 3533 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 32422.00000 | 34706 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 2662.00000 | 2235 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 39471.00000 | 41935 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 1639.00000 | 1353 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 47054.00000 | 49660 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Call | | 542.00000 | 432 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 63410.00000 | 66191 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 965.00000 | 783 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 55066.00000 | 57775 | 4.00 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 36139.00000 | 33961 | 5.23 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 6872.00000 | 7585 | 5.23 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | | | 8.58900 | 8.47900 | | 8.00 | 2.00 | 116.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Call | | 7038.00000 | 3061 | 7.70 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.50 | Put | | 5457.00000 | 9733 | 7.70 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.55 | Call | | 9281.00000 | 4490 | 7.76 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.55 | Put | | 3946.00000 | 7408 | 7.76 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.45 | Call | | 5145.00000 | 1984 | 7.64 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.45 | Put | | 7332.00000 | 12424 | 7.64 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Call | | 21007.00000 | 13764 | 8.00 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.75 | Put | | 801.00000 | 1811 | 8.00 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 6.84 | 0.00 | 0.00 |

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| R157 On 03/08/2006 Bond Future | 7.75 | Put | | 56519.00000 | 64772 | 6.84 | 0.00 | 100.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Call | | 931.00000 | 190 | 7.41 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.25 | Put | | 18341.00000 | 25852 | 7.41 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Call | | 28.00000 | 2 | 7.13 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 8.00 | Put | | 36801.00000 | 45028 | 7.13 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 6.84 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.50 | Put | | 76655.00000 | 84908 | 6.84 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 6.84 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.25 | Put | | 97191.00000 | 105444 | 6.84 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 6.84 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 7.00 | Put | | 118135.00000 | 126388 | 6.84 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Call | | 38529.00000 | 30365 | 8.27 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.00 | Put | | 55.00000 | 144 | 8.27 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Call | | 56393.00000 | 48144 | 8.56 | 0.00 | 0.00 |
| R157 On 03/08/2006 Bond Future | 9.25 | Put | | 2.00000 | 5 | 8.56 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | | | 8.55900 | 8.50500 | | 8.40 | 2.00 | 2.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Call | | 22104.00000 | 20043 | 8.09 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Put | | 22471.00000 | 24374 | 8.09 | 6.00 | 117.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Call | | 24117.00000 | 21952 | 8.15 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Put | | 20814.00000 | 22611 | 8.15 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Call | | 33000.00000 | 30443 | 8.40 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Put | | 15151.00000 | 16557 | 8.40 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Call | | 26217.00000 | 23949 | 8.21 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Put | | 19256.00000 | 20951 | 8.21 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Call | | 45604.00000 | 42633 | 8.67 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Put | | 9880.00000 | 10872 | 8.67 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Call | | 13476.00000 | 11960 | 7.80 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Put | | 32410.00000 | 34857 | 7.80 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Call | | 7265.00000 | 6275 | 7.51 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Put | | 45122.00000 | 48096 | 7.51 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Call | | 3358.00000 | 2805 | 7.23 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Put | | 60504.00000 | 63914 | 7.23 | 0.00 | 158.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Call | | 1520.00000 | 1233 | 7.23 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Put | | 78328.00000 | 82004 | 7.23 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Call | | 614.00000 | 483 | 7.23 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Put | | 97465.00000 | 101297 | 7.23 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Call | | 69.00000 | 51 | 7.23 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Put | | 138184.00000 | 142129 | 7.23 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Call | | 220.00000 | 167 | 7.23 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Put | | 117504.00000 | 121414 | 7.23 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Call | | 59591.00000 | 56303 | 8.96 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Put | | 6328.00000 | 7002 | 8.96 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Call | | 74462.00000 | 70944 | 9.25 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Put | | 3987.00000 | 4431 | 9.25 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Call | | 89849.00000 | 86172 | 9.54 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 02/11/2006 Bond Future | 9.75 | Put | | 2482.00000 | 2768 | 9.54 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Call | | 20190.00000 | 18237 | 8.03 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Put | | 24243.00000 | 26252 | 8.03 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 8.56500 | 8.51400 | | 8.50 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 32499.00000 | 30590 | 8.47 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 33504.00000 | 35249 | 8.47 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Call | | 34285.00000 | 32313 | 8.48 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Put | | 31704.00000 | 33386 | 8.48 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 41973.00000 | 39754 | 8.50 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 25181.00000 | 26616 | 8.50 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Call | | 38021.00000 | 35925 | 8.49 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Put | | 28309.00000 | 29866 | 8.49 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Call | | 36126.00000 | 34092 | 8.48 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Put | | 29973.00000 | 31592 | 8.48 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 54613.00000 | 52127 | 9.06 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 20352.00000 | 21519 | 9.06 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 23418.00000 | 21844 | 8.18 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 42554.00000 | 44634 | 8.18 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 15894.00000 | 14665 | 7.89 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 53502.00000 | 55927 | 7.89 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 9987.00000 | 9094 | 7.59 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 66415.00000 | 69176 | 7.59 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 6431.00000 | 5796 | 7.59 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 82035.00000 | 85054 | 7.59 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 3953.00000 | 3524 | 7.59 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 99096.00000 | 102321 | 7.59 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 2313.00000 | 2038 | 7.59 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 117367.00000 | 120746 | 7.59 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 67187.00000 | 64469 | 9.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 15775.00000 | 16711 | 9.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 80428.00000 | 77517 | 9.65 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 12179.00000 | 12923 | 9.65 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Call | | 94200.00000 | 91133 | 9.95 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 9421.00000 | 10008 | 9.95 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | | | 8.28700 | 8.24700 | | 13.00 | 0.00 | 60.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Call | | 9646.00000 | 6896 | 13.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.25 | Put | | 9304.00000 | 11114 | 13.00 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.30 | Call | | 12816.00000 | 9622 | 13.06 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.30 | Put | | 6780.00000 | 8146 | 13.06 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Call | | 29799.00000 | 25496 | 13.29 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.50 | Put | | 1392.00000 | 1650 | 13.29 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.20 | Call | | 6960.00000 | 4693 | 12.88 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.20 | Put | | 12352.00000 | 14645 | 12.88 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.00 | Call | | 1155.00000 | 554 | 12.42 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 03/08/2006 Bond Future | 8.00 | Put | | 29907.00000 | 33867 | 12.42 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Call | | 30.00000 | 7 | 11.98 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.75 | Put | | 58955.00000 | 63492 | 11.98 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 11.54 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.50 | Put | | 90221.00000 | 94782 | 11.54 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 11.10 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.25 | Put | | 122692.00000 | 127252 | 11.10 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 11.10 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 7.00 | Put | | 156389.00000 | 160950 | 11.10 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 11.10 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 6.75 | Put | | 191367.00000 | 195928 | 11.10 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Call | | 55582.00000 | 51026 | 13.73 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 8.75 | Put | | 100.00000 | 104 | 13.73 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Call | | 81614.00000 | 77053 | 14.17 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.00 | Put | | 4.00000 | 3 | 14.17 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Call | | 106831.00000 | 102271 | 14.61 | 0.00 | 0.00 |
| R186 On 03/08/2006 Bond Future | 9.25 | Put | | 0.00000 | 0 | 14.61 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | | | 8.29400 | 8.25500 | | 13.05 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Call | | 33833.00000 | 31451 | 13.05 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Put | | 34401.00000 | 36434 | 13.05 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Call | | 36844.00000 | 34345 | 13.13 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Put | | 31752.00000 | 33667 | 13.13 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Call | | 50083.00000 | 47146 | 13.43 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Put | | 22751.00000 | 24229 | 13.43 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Call | | 30895.00000 | 28633 | 12.95 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Put | | 37163.00000 | 39317 | 12.95 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Call | | 20531.00000 | 18770 | 12.56 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Put | | 50015.00000 | 52670 | 12.56 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Call | | 11022.00000 | 9870 | 12.13 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Put | | 70485.00000 | 73748 | 12.13 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Call | | 5023.00000 | 4383 | 11.70 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Put | | 95572.00000 | 99347 | 11.70 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Call | | 1848.00000 | 1560 | 11.26 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Put | | 124639.00000 | 128767 | 11.26 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Call | | 671.00000 | 551 | 11.26 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Put | | 156912.00000 | 161207 | 11.26 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Call | | 209.00000 | 167 | 11.26 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Put | | 191161.00000 | 195533 | 11.26 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Call | | 68978.00000 | 65589 | 13.86 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Put | | 14722.00000 | 15748 | 13.86 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Call | | 89603.00000 | 85874 | 14.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Put | | 9357.00000 | 10043 | 14.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Call | | 55.00000 | 43 | 11.26 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Put | | 227035.00000 | 231437 | 11.26 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 8.28900 | 8.25200 | | 14.87 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 52561.00000 | 50280 | 14.87 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 52787.00000 | 54671 | 14.87 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Call | | 55629.00000 | 53276 | 14.96 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Put | | 50229.00000 | 52042 | 14.96 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 68593.00000 | 65969 | 15.34 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 41086.00000 | 42628 | 15.34 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Call | | 49561.00000 | 47353 | 14.77 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Put | | 55453.00000 | 57410 | 14.77 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 38376.00000 | 36473 | 14.39 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 67337.00000 | 69599 | 14.39 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 26448.00000 | 24942 | 13.92 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 85190.00000 | 87850 | 13.92 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 16960.00000 | 15846 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 106574.00000 | 109626 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 9926.00000 | 9169 | 12.97 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 131551.00000 | 134960 | 12.97 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 5977.00000 | 5472 | 12.97 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 160802.00000 | 164463 | 12.97 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 3397.00000 | 3081 | 12.97 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 192662.00000 | 196511 | 12.97 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 1816.00000 | 1630 | 12.97 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 226815.00000 | 230794 | 12.97 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 86149.00000 | 83227 | 15.82 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 31871.00000 | 33115 | 15.82 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 104772.00000 | 101599 | 16.29 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 24646.00000 | 25638 | 16.29 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | | | 8.37700 | 8.26300 | | 2.00 | 153.00 | 55.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Call | | 1113.00000 | 433 | 1.91 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.25 | Put | | 1303.00000 | 2291 | 1.91 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.55 | Call | | 4328.00000 | 2848 | 2.01 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.55 | Put | | 138.00000 | 325 | 2.01 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.45 | Call | | 3063.00000 | 1777 | 1.98 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.45 | Put | | 331.00000 | 712 | 1.98 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Call | | 3680.00000 | 2286 | 2.00 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.50 | Put | | 219.00000 | 492 | 2.00 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Call | | 7111.00000 | 5471 | 2.04 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.75 | Put | | 15.00000 | 42 | 2.04 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Call | | 126.00000 | 21 | 1.84 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 8.00 | Put | | 3986.00000 | 5548 | 1.84 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Call | | 3.00000 | 0 | 1.78 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.75 | Put | | 7551.00000 | 9215 | 1.78 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 1.71 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.50 | Put | | 11253.00000 | 12920 | 1.71 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 1.71 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 03/08/2006 Bond Future | 7.25 | Put | | 14977.00000 | 16644 | 1.71 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 1.71 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 7.00 | Put | | 18719.00000 | 20386 | 1.71 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 1.71 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 6.75 | Put | | 22479.00000 | 24146 | 1.71 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Call | | 10713.00000 | 9047 | 2.11 | 0.00 | 0.00 |
| R194 On 03/08/2006 Bond Future | 9.00 | Put | | 1.00000 | 2 | 2.11 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | | | 8.46500 | 8.34200 | | 1.85 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Call | | 3279.00000 | 2616 | 1.77 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Put | | 4420.00000 | 5279 | 1.77 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Call | | 5043.00000 | 4186 | 1.85 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Put | | 3087.00000 | 3753 | 1.85 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Call | | 5816.00000 | 4887 | 1.87 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Put | | 2626.00000 | 3219 | 1.87 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Call | | 1955.00000 | 1489 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Put | | 6205.00000 | 7262 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Call | | 1034.00000 | 744 | 1.65 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Put | | 8407.00000 | 9640 | 1.65 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Call | | 470.00000 | 315 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Put | | 10979.00000 | 12348 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Call | | 212.00000 | 135 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Put | | 13872.00000 | 15317 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Call | | 86.00000 | 52 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Put | | 16909.00000 | 18397 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Call | | 32.00000 | 18 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Put | | 20032.00000 | 21540 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Call | | 1.00000 | 0 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Put | | 29615.00000 | 31137 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Call | | 3.00000 | 1 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Put | | 26399.00000 | 27920 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Call | | 10.00000 | 5 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Put | | 23201.00000 | 24719 | 1.59 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Call | | 5422.00000 | 4529 | 1.86 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Put | | 2849.00000 | 3479 | 1.86 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 8.47900 | 8.35400 | | 1.70 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 4530.00000 | 3951 | 1.65 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 5580.00000 | 6261 | 1.65 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 5953.00000 | 5274 | 1.70 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 4482.00000 | 5062 | 1.70 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 7586.00000 | 6815 | 1.76 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 3603.00000 | 4092 | 1.76 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Call | | 7246.00000 | 6493 | 1.75 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Put | | 3765.00000 | 4271 | 1.75 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 3278.00000 | 2804 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 6859.00000 | 7645 | 1.59 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 2271.00000 | 1901 | 1.54 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 8392.00000 | 9282 | 1.54 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Call | | 1481.00000 | 1209 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 10152.00000 | 11139 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 991.00000 | 794 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 12221.00000 | 13283 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 640.00000 | 502 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 14438.00000 | 15560 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 398.00000 | 306 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 16774.00000 | 17942 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Call | | 75.00000 | 54 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Put | | 24245.00000 | 25484 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 137.00000 | 100 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 21699.00000 | 22923 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 238.00000 | 179 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 19202.00000 | 20403 | 1.49 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Call | | 6913.00000 | 6177 | 1.74 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Put | | 3933.00000 | 4458 | 1.74 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | | | 8.54400 | 8.49400 | | 8.45 | 0.00 | 26.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Call | | 5121.00000 | 3423 | 8.15 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.50 | Put | | 4763.00000 | 6041 | 8.15 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.55 | Call | | 6812.00000 | 4822 | 8.21 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.55 | Put | | 3480.00000 | 4465 | 8.21 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.45 | Call | | 3709.00000 | 2320 | 8.09 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.45 | Put | | 6337.00000 | 7924 | 8.09 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Call | | 15855.00000 | 13099 | 8.45 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.75 | Put | | 735.00000 | 955 | 8.45 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.60 | Call | | 8764.00000 | 6515 | 8.27 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.60 | Put | | 2468.00000 | 3195 | 8.27 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Call | | 29659.00000 | 26693 | 8.72 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.00 | Put | | 53.00000 | 63 | 8.72 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Call | | 646.00000 | 279 | 7.86 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.25 | Put | | 15333.00000 | 17941 | 7.86 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Call | | 19.00000 | 4 | 7.57 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 8.00 | Put | | 30037.00000 | 32999 | 7.57 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 7.28 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.75 | Put | | 45645.00000 | 48621 | 7.28 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 7.28 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 7.50 | Put | | 61571.00000 | 64548 | 7.28 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Call | | 43825.00000 | 40848 | 9.01 | 0.00 | 0.00 |
| R201 On 03/08/2006 Bond Future | 9.25 | Put | | 2.00000 | 2 | 9.01 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | | | 8.56700 | 8.51800 | | 8.45 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Call | | 17186.00000 | 15711 | 8.14 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Put | | 18236.00000 | 19611 | 8.14 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 02/11/2006 Bond Future | 8.55 | Call | | 18763.00000 | 17212 | 8.20 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.55 | Put | | 16900.00000 | 18200 | 8.20 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Call | | 25734.00000 | 23900 | 8.45 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Put | | 12328.00000 | 13345 | 8.45 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Call | | 22121.00000 | 20424 | 8.33 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Put | | 14465.00000 | 15619 | 8.33 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.60 | Call | | 20408.00000 | 18784 | 8.26 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.60 | Put | | 15644.00000 | 16870 | 8.26 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Call | | 35619.00000 | 33485 | 8.70 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Put | | 8021.00000 | 8738 | 8.70 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Call | | 10467.00000 | 9383 | 7.86 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Put | | 26242.00000 | 28008 | 7.86 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Call | | 5649.00000 | 4941 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Put | | 36423.00000 | 38566 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Call | | 2613.00000 | 2216 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Put | | 48668.00000 | 51122 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Call | | 1186.00000 | 980 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Put | | 62808.00000 | 65452 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Call | | 481.00000 | 386 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Put | | 77963.00000 | 80718 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Call | | 174.00000 | 135 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Put | | 93813.00000 | 96625 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Call | | 55.00000 | 42 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Put | | 110157.00000 | 112994 | 7.30 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Call | | 46656.00000 | 44291 | 8.98 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Put | | 5124.00000 | 5610 | 8.98 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 8.57000 | 8.52500 | | 9.51 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 26448.00000 | 25104 | 9.21 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 27874.00000 | 29089 | 9.21 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Call | | 28012.00000 | 26624 | 9.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Put | | 26588.00000 | 27760 | 9.27 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Call | | 29616.00000 | 28185 | 9.33 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Put | | 25354.00000 | 26484 | 9.33 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 34664.00000 | 33111 | 9.51 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 21948.00000 | 22954 | 9.51 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Call | | 31261.00000 | 29788 | 9.39 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Put | | 24170.00000 | 25258 | 9.39 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 43809.00000 | 42070 | 9.82 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 17202.00000 | 18023 | 9.82 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 19292.00000 | 18174 | 8.91 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 35117.00000 | 36559 | 8.91 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 13296.00000 | 12412 | 8.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 43781.00000 | 45457 | 8.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 8581.00000 | 7925 | 8.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 53994.00000 | 55898 | 8.30 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 5663.00000 | 5186 | 8.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 66277.00000 | 68360 | 8.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 3585.00000 | 3254 | 8.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 79678.00000 | 81906 | 8.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 2172.00000 | 1953 | 8.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Put | | 94028.00000 | 96368 | 8.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 1257.00000 | 1119 | 8.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 109166.00000 | 111587 | 8.30 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 53655.00000 | 51757 | 10.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 13405.00000 | 14066 | 10.12 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | | | 8.51300 | 8.45800 | | 7.14 | 0.00 | 111.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Call | | 5922.00000 | 3562 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.50 | Put | | 2971.00000 | 4473 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Call | | 20394.00000 | 16620 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.75 | Put | | 117.00000 | 205 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.60 | Call | | 10953.00000 | 7735 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.60 | Put | | 1022.00000 | 1666 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.55 | Call | | 8255.00000 | 5421 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.55 | Put | | 1805.00000 | 2834 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Call | | 37198.00000 | 33335 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 9.00 | Put | | 1.00000 | 1 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Call | | 429.00000 | 129 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.25 | Put | | 15222.00000 | 18785 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Call | | 4.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 8.00 | Put | | 32971.00000 | 36831 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.75 | Put | | 51583.00000 | 55446 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.50 | Put | | 70653.00000 | 74515 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.25 | Put | | 90188.00000 | 94050 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 03/08/2006 Bond Future | 7.00 | Put | | 110201.00000 | 114064 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | | | 8.53200 | 8.47800 | | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Call | | 15537.00000 | 13581 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Put | | 14013.00000 | 15792 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.55 | Call | | 17357.00000 | 15263 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.55 | Put | | 12383.00000 | 14023 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Call | | 25790.00000 | 23172 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Put | | 7171.00000 | 8288 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Call | | 21352.00000 | 18987 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Put | | 9523.00000 | 10893 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Call | | 19297.00000 | 17066 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Put | | 10887.00000 | 12390 | 7.14 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 02/11/2006 Bond Future | 8.25 | Call | | 8247.00000 | 6976 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Put | | 24224.00000 | 26687 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Call | | 3782.00000 | 3079 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Put | | 37675.00000 | 40707 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Call | | 1472.00000 | 1148 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Put | | 53710.00000 | 57120 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Call | | 479.00000 | 356 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Put | | 71499.00000 | 75111 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Call | | 129.00000 | 91 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Put | | 90382.00000 | 94078 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Call | | 28.00000 | 19 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Put | | 109977.00000 | 113702 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Call | | 1.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Put | | 150779.00000 | 154513 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Call | | 5.00000 | 3 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Put | | 130125.00000 | 133857 | 7.14 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 8.53600 | 8.48400 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 21177.00000 | 19333 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 20085.00000 | 21785 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Call | | 22916.00000 | 20980 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Put | | 18422.00000 | 20029 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 30668.00000 | 28372 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 12721.00000 | 13968 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Call | | 24737.00000 | 22709 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Put | | 16857.00000 | 18371 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Call | | 26637.00000 | 24518 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Put | | 15386.00000 | 16809 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 41974.00000 | 39280 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 7553.00000 | 8402 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 13713.00000 | 12334 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 29869.00000 | 32032 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 8267.00000 | 7313 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 42073.00000 | 44661 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 4608.00000 | 4002 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 56476.00000 | 59413 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 2359.00000 | 2008 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 72714.00000 | 75907 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 1103.00000 | 919 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 90380.00000 | 93740 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 62.00000 | 48 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 148832.00000 | 152361 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 179.00000 | 143 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 128652.00000 | 132158 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 468.00000 | 381 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 109114.00000 | 112570 | 7.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 03/08/2006 Bond Future | | | 8.50800 | 8.45300 | | 10.95 | 0.00 | 83.00 |
| R204 On 03/08/2006 Bond Future | 8.45 | Call | | 5934.00000 | 3757 | 10.48 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.45 | Put | | 6156.00000 | 8040 | 10.48 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.50 | Call | | 7969.00000 | 5382 | 10.56 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.50 | Put | | 4497.00000 | 5972 | 10.56 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.55 | Call | | 10337.00000 | 7378 | 10.64 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.55 | Put | | 3190.00000 | 4293 | 10.64 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Call | | 41.00000 | 9 | 9.81 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.00 | Put | | 34394.00000 | 38422 | 9.81 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.25 | Call | | 1177.00000 | 517 | 10.18 | 0.00 | 0.00 |
| R204 On 03/08/2006 Bond Future | 8.25 | Put | | 16371.00000 | 19772 | 10.18 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | | | 8.52400 | 8.47000 | | 11.00 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Call | | 23082.00000 | 20953 | 10.64 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Put | | 20893.00000 | 22700 | 10.64 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Call | | 34018.00000 | 31400 | 11.00 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Put | | 13844.00000 | 15162 | 11.00 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Call | | 29415.00000 | 26983 | 10.86 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Put | | 16379.00000 | 17884 | 10.86 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Call | | 25112.00000 | 22880 | 10.71 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Put | | 19289.00000 | 20992 | 10.71 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Call | | 27224.00000 | 24891 | 10.78 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Put | | 17785.00000 | 19388 | 10.78 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Call | | 46648.00000 | 43631 | 11.37 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Put | | 8942.00000 | 9861 | 11.37 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Call | | 14247.00000 | 12663 | 10.27 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Put | | 30510.00000 | 32861 | 10.27 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Call | | 7789.00000 | 6741 | 9.90 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Put | | 42984.00000 | 45872 | 9.90 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Call | | 3655.00000 | 3060 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Put | | 58278.00000 | 61619 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Call | | 1665.00000 | 1355 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Put | | 76225.00000 | 79850 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Call | | 675.00000 | 532 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Put | | 95695.00000 | 99488 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Call | | 241.00000 | 184 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Put | | 116262.00000 | 120140 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Call | | 21.00000 | 15 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Put | | 159726.00000 | 163656 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Call | | 76.00000 | 56 | 9.54 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Put | | 137652.00000 | 141568 | 9.54 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 8.52500 | 8.47300 | | 12.52 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 34958.00000 | 32929 | 12.12 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Put | | 33010.00000 | 34727 | 12.12 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 45525.00000 | 43192 | 12.52 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 25797.00000 | 27210 | 12.52 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Call | | 41161.00000 | 38946 | 12.36 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Put | | 28492.00000 | 30022 | 12.36 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Call | | 36977.00000 | 34885 | 12.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Put | | 31438.00000 | 33092 | 12.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Call | | 39045.00000 | 36891 | 12.28 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Put | | 29932.00000 | 31524 | 12.28 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 57123.00000 | 54524 | 12.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 20057.00000 | 21204 | 12.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 25652.00000 | 23957 | 11.72 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 41939.00000 | 43989 | 11.72 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 17805.00000 | 16458 | 11.32 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 52793.00000 | 55192 | 11.32 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 11540.00000 | 10537 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 65710.00000 | 68452 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 7618.00000 | 6889 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 81464.00000 | 84480 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 4812.00000 | 4306 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 98843.00000 | 102082 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 2900.00000 | 2566 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 117640.00000 | 121052 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 907.00000 | 783 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 158696.00000 | 162319 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 1664.00000 | 1455 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 137651.00000 | 141188 | 10.92 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | | | 8.48800 | 8.43400 | | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.45 | Call | | 5244.00000 | 3056 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.45 | Put | | 4056.00000 | 5869 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.60 | Call | | 13075.00000 | 9597 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.60 | Put | | 855.00000 | 1377 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.50 | Call | | 7465.00000 | 4766 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.50 | Put | | 2579.00000 | 3880 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.55 | Call | | 10100.00000 | 6961 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.55 | Put | | 1537.00000 | 2398 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Call | | 9.00000 | 1 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.00 | Put | | 33056.00000 | 37049 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.25 | Call | | 681.00000 | 235 | 8.61 | 0.00 | 0.00 |
| R207 On 03/08/2006 Bond Future | 8.25 | Put | | 14495.00000 | 18049 | 8.61 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | | | 8.50100 | 8.44800 | | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Call | | 9716.00000 | 7820 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Put | | 9569.00000 | 11558 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Call | | 11649.00000 | 9518 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Put | | 7837.00000 | 9591 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.65 | Call | | 18650.00000 | 15860 | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R207 On 02/11/2006 Bond Future | 8.65 | Put | | 3964.00000 | 5059 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Call | | 13790.00000 | 11428 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Put | | 6333.00000 | 7856 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Call | | 16128.00000 | 13545 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Put | | 5047.00000 | 6349 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Call | | 24173.00000 | 21025 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Put | | 2337.00000 | 3074 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Call | | 4082.00000 | 3070 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Put | | 18799.00000 | 21672 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Call | | 959.00000 | 652 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Put | | 34726.00000 | 38304 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Call | | 141.00000 | 85 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Put | | 53496.00000 | 57325 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Call | | 12.00000 | 7 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Put | | 73510.00000 | 77389 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Call | | 1.00000 | 0 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Put | | 94212.00000 | 98097 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Put | | 115517.00000 | 119402 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Put | | 137432.00000 | 141317 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Call | | 39842.00000 | 36157 | 0.00 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Put | | 472.00000 | 671 | 0.00 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 8.50100 | 8.45000 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Call | | 22421.00000 | 20514 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Put | | 22421.00000 | 24216 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 24238.00000 | 22236 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Put | | 20608.00000 | 22308 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Call | | 30181.00000 | 27899 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Put | | 15780.00000 | 17200 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Call | | 26138.00000 | 24041 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Put | | 18898.00000 | 20503 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Call | | 28120.00000 | 25929 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Put | | 17290.00000 | 18801 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 34535.00000 | 32074 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 13051.00000 | 14292 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 16001.00000 | 14476 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 30719.00000 | 32896 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 9864.00000 | 8786 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 43439.00000 | 46063 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 5640.00000 | 4938 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 58595.00000 | 61595 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 2971.00000 | 2553 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 75847.00000 | 79132 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 1433.00000 | 1208 | 8.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|---------------|-----------------|
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 94789.00000 | 98265 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 630.00000 | 519 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 115039.00000 | 118631 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 251.00000 | 202 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 136308.00000 | 139961 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 46631.00000 | 43772 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 7769.00000 | 8613 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 90.00000 | 71 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 158406.00000 | 162089 | 8.55 | 0.00 | 0.00 |
| Total for Derivatives: | | | | | | | 164.00 | 2,899.00 |

Grand Total: **164.00** **2,899.00**