

Daily MTM Report

Daily summary for 23/10/2006

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>j-Bonds</u> | | | | | | | | |
| R153 On 31/08/2010 Bond | | | 8.65500 | 8.58000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.52500 | 8.46000 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.23500 | 8.16000 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 8.98500 | 8.90500 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.51500 | 8.45000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.43500 | 8.37500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.41500 | 8.35000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.35500 | 8.28500 | | | 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 |
|------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
|------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|

Derivatives

| | | | | | | | | |
|---------------------------------|--------|------|-----------|--------------|--------|------|--------|--------|
| CRDI On 02/11/2006 Index Future | | | 102.79800 | 103.02600 | | 4.10 | 0.00 | 10.00 |
| GOVI On 02/11/2006 jGovi | | | 237.88600 | 238.60100 | | 4.10 | 212.00 | 672.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | 86010.00000 | 78860 | 4.10 | 0.00 | 0.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Put | | 0.00000 | 0 | 4.10 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | | | 242.79500 | 243.52450 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 135289.00000 | 128011 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 44.00000 | 61 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | | | 248.17850 | 248.92700 | | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Call | | 139816.00000 | 132474 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Put | | 546.00000 | 689 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | | | 254.07200 | 254.80000 | | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | 144647.00000 | 137675 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Put | | 1647.00000 | 1955 | 3.89 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.09700 | 8.99200 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.85200 | 8.74800 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.44400 | 8.31000 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 9.16900 | 9.10900 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.82300 | 8.72400 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.77800 | 8.67600 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.69300 | 8.59400 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.67900 | 8.57600 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 8.71800 | 8.70400 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 8.80800 | 8.80400 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 4401.00000 | 4412 | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Put | | 0.00000 | 0 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 9.15900 | 9.10900 | | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 3938.00000 | 4056 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 15.00000 | 12 | 0.36 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JFRA On 03/05/2007 jFra | | | 9.38400 | 9.28400 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 4408.00000 | 4637 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 61.00000 | 47 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 9.37300 | 9.27400 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 4465.00000 | 4681 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 142.00000 | 118 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 9.34300 | 9.25700 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 4838.00000 | 5033 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 235.00000 | 206 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 9.25500 | 9.14300 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 24770.00000 | 24839 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 20755.00000 | 20553 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | | | 9.19200 | 9.10900 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Call | | 33850.00000 | 35335 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | | | 9.23300 | 9.13200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Call | | 11877.00000 | 12723 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Put | | 9478.00000 | 8490 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | | | 9.21400 | 9.09900 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Call | | 13265.00000 | 14145 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Put | | 16015.00000 | 14802 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 9.15700 | 9.03400 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | 15792.00000 | 16744 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | 19727.00000 | 18437 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | | | 8.96100 | 8.85300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Call | | 64075.00000 | 68227 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | | | 8.95400 | 8.84100 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Call | | 4482.00000 | 5687 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Put | | 20832.00000 | 17488 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | | | 8.92100 | 8.80600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Call | | 7502.00000 | 8930 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Put | | 25263.00000 | 22055 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 8.87300 | 8.76000 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 9707.00000 | 11176 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 29334.00000 | 26234 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | | | 8.73100 | 8.62700 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Call | | 91152.00000 | 97603 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Put | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | | | 8.71900 | 8.61200 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Call | | 2471.00000 | 3806 | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JN10 On 01/02/2007 jNote | 9.00 | Put | | 28170.00000 | 22331 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | | | 8.69200 | 8.58300 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Call | | 4889.00000 | 6643 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Put | | 32544.00000 | 26971 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | | | 8.65500 | 8.54600 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 6734.00000 | 8638 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 36896.00000 | 31449 | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2006 jRod | | | 7.72800 | 7.73100 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2006 jRod | | | 8.00700 | 8.01900 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/12/2006 jRod | | | 8.39700 | 8.40700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2007 jRod | | | 8.25600 | 8.25900 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2007 jRod | | | 8.48300 | 8.48800 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/03/2007 jRod | | | 8.71100 | 8.72000 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2007 jRod | | | 8.51000 | 8.51900 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2007 jRod | | | 8.69300 | 8.70500 | | 0.00 | 0.00 | 0.00 |
| OTHI On 02/11/2006 Index Future | | | 236.07300 | 236.60500 | | 4.10 | 0.00 | 15.00 |
| R153 On 02/11/2006 Bond Future | | | 8.67500 | 8.58200 | | 4.25 | 29.00 | 503.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Call | | 3123.00000 | 1487 | 4.16 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Put | | 4236.00000 | 5826 | 4.16 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Call | | 7331.00000 | 4717 | 4.25 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Put | | 1511.00000 | 2123 | 4.25 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Call | | 2386.00000 | 1026 | 4.14 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Put | | 5240.00000 | 7107 | 4.14 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Call | | 14691.00000 | 11543 | 4.39 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Put | | 280.00000 | 358 | 4.39 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Call | | 402.00000 | 86 | 4.03 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Put | | 12016.00000 | 14926 | 4.03 | 0.00 | 101.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Call | | 1775.00000 | 681 | 4.12 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Put | | 6375.00000 | 8508 | 4.12 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Call | | 28.00000 | 2 | 3.93 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Put | | 20486.00000 | 23686 | 3.93 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Call | | 1.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Put | | 29389.00000 | 32615 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.50 | Put | | 38406.00000 | 41632 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.25 | Put | | 47511.00000 | 50738 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.00 | Put | | 56706.00000 | 59933 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.75 | Put | | 65991.00000 | 69218 | 3.83 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 6.50 | Put | | 75367.00000 | 78594 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Call | | 22955.00000 | 19728 | 4.54 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Put | | 34.00000 | 34 | 4.54 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 8.64200 | 8.56000 | | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Call | | 10139.00000 | 8711 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Put | | 10466.00000 | 11711 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 9302.00000 | 7944 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 11264.00000 | 12579 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 13876.00000 | 12181 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 7693.00000 | 8672 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Call | | 8500.00000 | 7213 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Put | | 12100.00000 | 13487 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 19380.00000 | 17399 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 5126.00000 | 5819 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 5707.00000 | 4708 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 15888.00000 | 17563 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 3162.00000 | 2501 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 21639.00000 | 23651 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 1541.00000 | 1157 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 28389.00000 | 30679 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 734.00000 | 525 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 36031.00000 | 38496 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 317.00000 | 215 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 44141.00000 | 46714 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 124.00000 | 79 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 52554.00000 | 55184 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Call | | 14.00000 | 8 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 69897.00000 | 72565 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 43.00000 | 26 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 61160.00000 | 63817 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 25618.00000 | 23415 | 4.43 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 3367.00000 | 3838 | 4.43 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | | | 8.59800 | 8.51500 | | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Call | | 13705.00000 | 12363 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Put | | 14164.00000 | 15360 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Call | | 16901.00000 | 15383 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Put | | 11255.00000 | 12275 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Call | | 17763.00000 | 16202 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Put | | 10597.00000 | 11574 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Call | | 18649.00000 | 17046 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Put | | 9966.00000 | 10901 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Call | | 22431.00000 | 20665 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Put | | 7707.00000 | 8478 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | 8.54400 | 8.46200 | | 4.15 | 0.00 | 0.00 |

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| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 17783.00000 | 16509 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 16700.00000 | 17761 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 20785.00000 | 19390 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 14025.00000 | 14965 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 21579.00000 | 20154 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 13405.00000 | 14315 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 22390.00000 | 20936 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 12805.00000 | 13685 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 25799.00000 | 24230 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 10591.00000 | 11357 | 4.15 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | | | 8.54000 | 8.46000 | | 7.90 | 6.00 | 6.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Call | | 7282.00000 | 3894 | 7.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Put | | 8020.00000 | 10517 | 7.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Call | | 11467.00000 | 7120 | 7.72 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Put | | 4849.00000 | 6387 | 7.72 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Call | | 22576.00000 | 17044 | 7.90 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Put | | 1413.00000 | 1766 | 7.90 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.65 | Call | | 16638.00000 | 11563 | 7.81 | 0.00 | 20.00 |
| R157 On 02/11/2006 Bond Future | 8.65 | Put | | 2720.00000 | 3530 | 7.81 | 0.00 | 20.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Call | | 13941.00000 | 9197 | 7.77 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Put | | 3666.00000 | 4806 | 7.77 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Call | | 39244.00000 | 33363 | 8.18 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Put | | 206.00000 | 209 | 8.18 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Call | | 8.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Put | | 53839.00000 | 59717 | 7.10 | 0.00 | 171.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Call | | 9240.00000 | 5351 | 7.68 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Put | | 6293.00000 | 8289 | 7.68 | 0.00 | 100.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Call | | 2153.00000 | 745 | 7.47 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Put | | 17773.00000 | 22249 | 7.47 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Call | | 224.00000 | 33 | 7.29 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Put | | 34767.00000 | 40461 | 7.29 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.50 | Put | | 73493.00000 | 79378 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.25 | Put | | 93536.00000 | 99421 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 6.75 | Put | | 134800.00000 | 140685 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.00 | Put | | 113969.00000 | 119854 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Call | | 56598.00000 | 50707 | 8.45 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Put | | 20.00000 | 14 | 8.45 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Call | | 73791.00000 | 67906 | 8.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Put | | 1.00000 | 1 | 8.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Call | | 90682.00000 | 84797 | 8.83 | 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 | | 0.00000 | 0 | 8.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 8.51200 | 8.44400 | | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | | 20876.00000 | 18262 | 7.75 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Put | | 24056.00000 | 26336 | 7.75 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Call | | 26722.00000 | 23728 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Put | | 19104.00000 | 21004 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Call | | 31030.00000 | 27800 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Put | | 16280.00000 | 17944 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | | 7218.00000 | 5913 | 7.36 | 0.00 | 250.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Put | | 47275.00000 | 50863 | 7.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Call | | 80051.00000 | 75531 | 8.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | | 3434.00000 | 3808 | 8.96 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Call | | 28837.00000 | 25724 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Put | | 17647.00000 | 19427 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 35632.00000 | 32183 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 13803.00000 | 15248 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 48388.00000 | 44479 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 9089.00000 | 10073 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 24686.00000 | 21816 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 20654.00000 | 22678 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 15814.00000 | 13600 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 29913.00000 | 32593 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 9256.00000 | 7701 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 41827.00000 | 45166 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 4778.00000 | 3813 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 56168.00000 | 60098 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 2384.00000 | 1828 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 72950.00000 | 77289 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 1079.00000 | 792 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 91185.00000 | 95792 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 441.00000 | 308 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 110457.00000 | 115218 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 62325.00000 | 58077 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 5876.00000 | 6522 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 77048.00000 | 72565 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 3762.00000 | 4172 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Call | | 92194.00000 | 87554 | 9.18 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 2378.00000 | 2633 | 9.18 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | | | 8.48500 | 8.41700 | | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Call | | 33923.00000 | 31150 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Put | | 28083.00000 | 30097 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Call | | 41641.00000 | 38533 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Put | | 21872.00000 | 23552 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Call | | 43706.00000 | 40518 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Put | | 20487.00000 | 22086 | 8.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|-------------|--------------|---------------|
| R157 On 03/05/2007 Bond Future | 8.80 | Call | | 45824.00000 | 42557 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Put | | 19166.00000 | 20687 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Call | | 54790.00000 | 51227 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Put | | 14503.00000 | 15727 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 8.45400 | 8.38700 | | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 42248.00000 | 39573 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 34485.00000 | 36420 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 49673.00000 | 46742 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 28321.00000 | 30001 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Call | | 51632.00000 | 48639 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 26912.00000 | 28530 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 40224.00000 | 36990 | 36854780.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 12150.00000 | 13526 | 36854780.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 62002.00000 | 58714 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 20624.00000 | 21947 | 8.05 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | | | 8.23400 | 8.15900 | | 12.30 | 0.00 | 29.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Call | | 13709.00000 | 7971 | 11.74 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Put | | 9004.00000 | 11852 | 11.74 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Call | | 17191.00000 | 10752 | 11.80 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Put | | 6785.00000 | 8932 | 11.80 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Call | | 21102.00000 | 14063 | 11.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Put | | 5037.00000 | 6584 | 11.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Call | | 39570.00000 | 31226 | 12.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Put | | 1265.00000 | 1507 | 12.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Call | | 65367.00000 | 56769 | 12.62 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Put | | 138.00000 | 125 | 12.62 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Call | | 4197.00000 | 1613 | 11.51 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Put | | 22708.00000 | 28710 | 11.51 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Call | | 427.00000 | 70 | 11.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Put | | 48916.00000 | 57145 | 11.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Call | | 13.00000 | 1 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Put | | 79589.00000 | 88162 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.25 | Put | | 111818.00000 | 120404 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.00 | Put | | 145268.00000 | 153854 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.75 | Put | | 179978.00000 | 188564 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Call | | 91229.00000 | 82639 | 12.99 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Put | | 10.00000 | 6 | 12.99 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 6.50 | Put | | 216006.00000 | 224592 | 11.01 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 8.21600 | 8.13900 | | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Call | | 36547.00000 | 31453 | 12.47 | 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 | 8.20 | Put | | 29580.00000 | 33270 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 25129.00000 | 21049 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 41232.00000 | 45936 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Call | | 43187.00000 | 37620 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Put | | 24929.00000 | 28146 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 58043.00000 | 51646 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 17678.00000 | 20066 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 78085.00000 | 70869 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 10950.00000 | 12518 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 39744.00000 | 34410 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 27112.00000 | 30562 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 14238.00000 | 11444 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 60122.00000 | 66112 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 6986.00000 | 5331 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 83743.00000 | 90872 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 3225.00000 | 2339 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 111992.00000 | 119890 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 1312.00000 | 898 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 143279.00000 | 151649 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 465.00000 | 299 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 176872.00000 | 185490 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 143.00000 | 85 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 212283.00000 | 221010 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 99695.00000 | 91902 | 13.87 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 6711.00000 | 7703 | 13.87 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | | | 8.19300 | 8.11600 | | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Call | | 56236.00000 | 51010 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Put | | 41059.00000 | 44589 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Call | | 68791.00000 | 62947 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Put | | 31487.00000 | 34400 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Call | | 75521.00000 | 69388 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Put | | 27385.00000 | 30008 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Call | | 89780.00000 | 83114 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Put | | 20427.00000 | 22519 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Call | | 72120.00000 | 66130 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Put | | 29382.00000 | 32148 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 8.17000 | 8.09300 | | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 66516.00000 | 61330 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 48821.00000 | 52362 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 78757.00000 | 73053 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 39075.00000 | 42098 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 81971.00000 | 76142 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 36887.00000 | 39785 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 85242.00000 | 79292 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 34794.00000 | 37571 | 13.10 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R186 On 02/08/2007 Bond Future | 8.75 | Call | | 98865.00000 | 92452 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 27327.00000 | 29641 | 13.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | | | 9.00200 | 8.91900 | | 1.75 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Call | | 198.00000 | 55 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Put | | 4123.00000 | 4998 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Call | | 83.00000 | 17 | 1.69 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Put | | 5243.00000 | 6194 | 1.69 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Call | | 131.00000 | 31 | 1.70 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Put | | 4673.00000 | 5591 | 1.70 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Call | | 5.00000 | 0 | 1.63 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Put | | 8261.00000 | 9274 | 1.63 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Call | | 0.00000 | 0 | 1.57 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.00 | Put | | 11365.00000 | 12383 | 1.57 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.75 | Put | | 14488.00000 | 15506 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.50 | Put | | 17625.00000 | 18642 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.25 | Put | | 20775.00000 | 21792 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 7.00 | Put | | 23938.00000 | 24956 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.75 | Put | | 27115.00000 | 28133 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.00 | Put | | 36729.00000 | 37747 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.25 | Put | | 33511.00000 | 34528 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 1.51 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 6.50 | Put | | 30306.00000 | 31324 | 1.51 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 9.04300 | 8.94200 | | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 2715.00000 | 2267 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 4638.00000 | 5199 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Call | | 2279.00000 | 1877 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Put | | 5206.00000 | 5813 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Call | | 2492.00000 | 2067 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Put | | 4916.00000 | 5500 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 1709.00000 | 1377 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 6144.00000 | 6822 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 980.00000 | 757 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 7937.00000 | 8723 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 501.00000 | 368 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 9989.00000 | 10864 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 223.00000 | 153 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 12250.00000 | 13190 | 1.40 | 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 | 7.50 | Call | | 103.00000 | 67 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 14680.00000 | 15654 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 44.00000 | 27 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 17180.00000 | 18172 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 17.00000 | 10 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 19722.00000 | 20724 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 6.00000 | 3 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 22289.00000 | 23296 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.00 | Put | | 30076.00000 | 31085 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 1.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 27469.00000 | 28478 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 2.00000 | 1 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 24873.00000 | 25881 | 1.40 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | | | 9.01500 | 8.90500 | | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Call | | 4967.00000 | 4504 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Put | | 4618.00000 | 5007 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Call | | 4216.00000 | 3798 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Put | | 5419.00000 | 5853 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Call | | 5371.00000 | 4886 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Put | | 4248.00000 | 4615 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Call | | 5166.00000 | 4692 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Put | | 4430.00000 | 4809 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Call | | 6238.00000 | 5710 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Put | | 3568.00000 | 3892 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | | | 8.95400 | 8.83600 | | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Call | | 5701.00000 | 5360 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Put | | 6169.00000 | 6471 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Call | | 6244.00000 | 5885 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Put | | 5624.00000 | 5907 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Call | | 6527.00000 | 6159 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Put | | 5364.00000 | 5637 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Call | | 6385.00000 | 6021 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Put | | 5493.00000 | 5771 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Call | | 7117.00000 | 6730 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Put | | 4868.00000 | 5123 | 1.60 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | | | 8.51500 | 8.45000 | | 7.95 | 0.00 | 26.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Call | | 7701.00000 | 4939 | 7.76 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Put | | 4778.00000 | 5814 | 7.76 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Call | | 13668.00000 | 10213 | 7.87 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Put | | 2039.00000 | 2382 | 7.87 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.55 | Call | | 9503.00000 | 6464 | 7.80 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.55 | Put | | 3668.00000 | 4427 | 7.80 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.60 | Call | | 11499.00000 | 8228 | 7.84 | 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 | 8.60 | Put | | 2762.00000 | 3289 | 7.84 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Call | | 18426.00000 | 14737 | 7.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Put | | 1047.00000 | 1156 | 7.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Call | | 31722.00000 | 27902 | 8.24 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Put | | 151.00000 | 129 | 8.24 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Call | | 1878.00000 | 774 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Put | | 13680.00000 | 16374 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Call | | 215.00000 | 42 | 7.43 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Put | | 27016.00000 | 30642 | 7.43 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Call | | 9.00000 | 1 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Put | | 42091.00000 | 45881 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.50 | Put | | 57649.00000 | 61447 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.25 | Put | | 73508.00000 | 77306 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.00 | Put | | 89666.00000 | 93464 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 6.75 | Put | | 106129.00000 | 109927 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Call | | 45519.00000 | 41715 | 8.52 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Put | | 15.00000 | 8 | 8.52 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 8.49800 | 8.43000 | | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 19553.00000 | 17248 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 15548.00000 | 17134 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Call | | 24641.00000 | 22044 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Put | | 12120.00000 | 13414 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Call | | 21185.00000 | 18779 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Put | | 14330.00000 | 15816 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Call | | 22881.00000 | 20378 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Put | | 13188.00000 | 14577 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 28338.00000 | 25564 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 10190.00000 | 11308 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 38639.00000 | 35497 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 6601.00000 | 7350 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 12483.00000 | 10709 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 22876.00000 | 24994 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 7211.00000 | 5976 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 32265.00000 | 34921 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 3704.00000 | 2942 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 43686.00000 | 46816 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 1821.00000 | 1388 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 57004.00000 | 60462 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 810.00000 | 590 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 71472.00000 | 75143 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 324.00000 | 225 | 7.41 | 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 | 7.00 | Put | | 86749.00000 | 90540 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 116.00000 | 76 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 102593.00000 | 106445 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 49877.00000 | 46468 | 8.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 4195.00000 | 4678 | 8.80 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | | | 8.47200 | 8.40400 | | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Call | | 27868.00000 | 25641 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Put | | 22496.00000 | 24078 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Call | | 34039.00000 | 31552 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Put | | 17592.00000 | 18913 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Call | | 35688.00000 | 33138 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Put | | 16496.00000 | 17755 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Call | | 37377.00000 | 34767 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Put | | 15450.00000 | 16648 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Call | | 44522.00000 | 41681 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Put | | 11748.00000 | 12716 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 8.44500 | 8.37800 | | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 33212.00000 | 31073 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 26543.00000 | 28074 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 39160.00000 | 36815 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 21678.00000 | 23002 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 40731.00000 | 38335 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 20568.00000 | 21842 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 42335.00000 | 39889 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 19500.00000 | 20725 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Call | | 49060.00000 | 46426 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 15631.00000 | 16666 | 8.20 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | | | 8.43500 | 8.37500 | | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Call | | 2115.00000 | 826 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Put | | 10917.00000 | 13816 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Call | | 10803.00000 | 7295 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Put | | 2104.00000 | 2784 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Call | | 16398.00000 | 12430 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Put | | 813.00000 | 1033 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.55 | Call | | 13489.00000 | 9708 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.55 | Put | | 1338.00000 | 1746 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Call | | 19474.00000 | 15391 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Put | | 470.00000 | 575 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Call | | 25929.00000 | 21753 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Put | | 135.00000 | 147 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Call | | 133.00000 | 19 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Put | | 26851.00000 | 30925 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Call | | 2.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Put | | 45064.00000 | 49250 | 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 | 7.50 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.50 | Put | | 63845.00000 | 68033 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.25 | Put | | 83078.00000 | 87266 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.00 | Put | | 102774.00000 | 106962 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.50 | Put | | 143603.00000 | 147791 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 6.75 | Put | | 122944.00000 | 127133 | 7.14 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 8.42100 | 8.35900 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 11964.00000 | 10007 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 19533.00000 | 21847 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 20648.00000 | 17929 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 10970.00000 | 12521 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Call | | 24899.00000 | 21900 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Put | | 8432.00000 | 9704 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Call | | 22721.00000 | 19859 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Put | | 9640.00000 | 11050 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 32009.00000 | 28641 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 5475.00000 | 6378 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Call | | 27177.00000 | 24047 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Put | | 7338.00000 | 8480 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 45409.00000 | 41588 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 2402.00000 | 2853 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 6116.00000 | 4889 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 31335.00000 | 34379 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 2713.00000 | 2056 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 45995.00000 | 49609 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 1029.00000 | 733 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 62798.00000 | 66774 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 329.00000 | 219 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 81020.00000 | 85181 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 4.00000 | 2 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 140187.00000 | 144456 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 19.00000 | 11 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 119905.00000 | 124168 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 88.00000 | 54 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 100147.00000 | 104385 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | | | 8.39600 | 8.33400 | | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Call | | 26685.00000 | 24080 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Put | | 15444.00000 | 17057 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Call | | 35026.00000 | 32018 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Put | | 10464.00000 | 11674 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Call | | 37287.00000 | 34186 | 7.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 03/05/2007 Bond Future | 8.75 | Put | | 9432.00000 | 10549 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Call | | 39612.00000 | 36422 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Put | | 8479.00000 | 9507 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Call | | 49487.00000 | 45984 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Put | | 5387.00000 | 6102 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 8.36900 | 8.30800 | | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 32362.00000 | 29857 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 19543.00000 | 21134 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 40337.00000 | 37514 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 14395.00000 | 15669 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 42469.00000 | 39571 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 13282.00000 | 14481 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 44652.00000 | 41682 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 12234.00000 | 13361 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 53859.00000 | 50624 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 8662.00000 | 9523 | 7.05 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | | | 8.41500 | 8.34900 | | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Call | | 4333.00000 | 2143 | 9.81 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Put | | 11696.00000 | 14374 | 9.81 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Call | | 14364.00000 | 10186 | 10.06 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Put | | 3276.00000 | 3966 | 10.06 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Call | | 20055.00000 | 15458 | 10.18 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Put | | 1717.00000 | 1988 | 10.18 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Call | | 17118.00000 | 12700 | 10.12 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Put | | 2395.00000 | 2845 | 10.12 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Call | | 29634.00000 | 24784 | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Put | | 561.00000 | 578 | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Call | | 23141.00000 | 18420 | 10.23 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Put | | 1206.00000 | 1353 | 10.23 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Call | | 46669.00000 | 41785 | 10.74 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Put | | 64.00000 | 47 | 10.74 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Call | | 636.00000 | 163 | 9.60 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Put | | 26933.00000 | 31327 | 9.60 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Call | | 36.00000 | 3 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Put | | 45760.00000 | 50595 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Call | | 1.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Put | | 65661.00000 | 70528 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.25 | Put | | 86121.00000 | 90989 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.00 | Put | | 107121.00000 | 111989 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.50 | Put | | 150806.00000 | 155674 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 02/11/2006 Bond Future | 6.75 | Put | | 128678.00000 | 133545 | 9.42 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 8.39800 | 8.33100 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 19185.00000 | 16669 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 25144.00000 | 27519 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 29047.00000 | 25884 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Put | | 16771.00000 | 18500 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Call | | 33600.00000 | 30206 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Put | | 14158.00000 | 15656 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Call | | 31287.00000 | 28006 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Put | | 15419.00000 | 17030 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 40938.00000 | 37234 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 10882.00000 | 12070 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Call | | 35982.00000 | 32480 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Put | | 12985.00000 | 14374 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 54392.00000 | 50283 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 6998.00000 | 7780 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 11536.00000 | 9709 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 36196.00000 | 39260 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 6181.00000 | 5000 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 50022.00000 | 53733 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 3160.00000 | 2458 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 66677.00000 | 70867 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 1461.00000 | 1088 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 85164.00000 | 89683 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 607.00000 | 431 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 105019.00000 | 109734 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 74.00000 | 47 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 147536.00000 | 152400 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 225.00000 | 152 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 125885.00000 | 130702 | 9.93 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | | | 8.37600 | 8.30900 | | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Call | | 39554.00000 | 36539 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Put | | 25834.00000 | 27662 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Call | | 47811.00000 | 44478 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Put | | 20001.00000 | 21510 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Call | | 49998.00000 | 46589 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Put | | 18709.00000 | 20143 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Call | | 52231.00000 | 48749 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Put | | 17481.00000 | 18841 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Call | | 61598.00000 | 57841 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Put | | 13169.00000 | 14255 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 8.35300 | 8.28600 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 46369.00000 | 43427 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 31174.00000 | 33023 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Call | | 54336.00000 | 51128 | 11.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R204 On 02/08/2007 Bond Future | 8.70 | Put | | 25223.00000 | 26807 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 56426.00000 | 53155 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Put | | 23876.00000 | 25397 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 58555.00000 | 55221 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 22584.00000 | 24043 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 67425.00000 | 63855 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 17938.00000 | 19159 | 11.05 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | | | 8.35400 | 8.28400 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Call | | 4874.00000 | 2299 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Put | | 7424.00000 | 10070 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Call | | 14074.00000 | 9551 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Put | | 1760.00000 | 2458 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Call | | 20298.00000 | 15311 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Put | | 674.00000 | 908 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Call | | 17092.00000 | 12293 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Put | | 1113.00000 | 1534 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.65 | Call | | 27069.00000 | 21901 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.65 | Put | | 216.00000 | 268 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Call | | 34061.00000 | 28845 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Put | | 58.00000 | 62 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Call | | 23639.00000 | 18536 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Put | | 391.00000 | 508 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Call | | 554.00000 | 115 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Put | | 22155.00000 | 26935 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Call | | 19.00000 | 1 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Put | | 41207.00000 | 46409 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.50 | Put | | 61330.00000 | 66550 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.25 | Put | | 82045.00000 | 87265 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.00 | Put | | 103350.00000 | 108570 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 6.75 | Put | | 125265.00000 | 130485 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Call | | 51538.00000 | 46318 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Put | | 1.00000 | 1 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 8.33600 | 8.26400 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 16332.00000 | 13565 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 17373.00000 | 19934 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Call | | 24435.00000 | 20934 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Put | | 10757.00000 | 12584 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Call | | 29154.00000 | 25321 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Put | | 8237.00000 | 9731 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 26743.00000 | 23072 | 8.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R207 On 01/02/2007 Bond Future | 8.50 | Put | | 9435.00000 | 11092 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Call | | 34266.00000 | 30133 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Put | | 6188.00000 | 7382 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 39720.00000 | 35325 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 4558.00000 | 5490 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Call | | 31664.00000 | 27676 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Put | | 7157.00000 | 8496 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 8888.00000 | 7050 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 28785.00000 | 32275 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 4239.00000 | 3185 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 43516.00000 | 47790 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 1744.00000 | 1231 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 60943.00000 | 65758 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 611.00000 | 402 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 80289.00000 | 85407 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 180.00000 | 109 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 100912.00000 | 106169 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 44.00000 | 25 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 122423.00000 | 127731 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 54480.00000 | 49604 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 1941.00000 | 2393 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 9.00000 | 5 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 144648.00000 | 149971 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | | | 8.31500 | 8.24300 | | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Call | | 33855.00000 | 30402 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Put | | 15173.00000 | 17006 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Call | | 43205.00000 | 39295 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Put | | 10338.00000 | 11714 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Call | | 45704.00000 | 41690 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Put | | 9338.00000 | 10609 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Call | | 48261.00000 | 44148 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Put | | 8414.00000 | 9586 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Call | | 59000.00000 | 54536 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Put | | 5415.00000 | 6237 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 8.29200 | 8.22100 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Call | | 38961.00000 | 35645 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 18870.00000 | 20723 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Call | | 47917.00000 | 44219 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 13784.00000 | 15256 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 50290.00000 | 46503 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 12693.00000 | 14076 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 52712.00000 | 48840 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 11669.00000 | 12966 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Call | | 62849.00000 | 58664 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Put | | 8201.00000 | 9185 | 8.55 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|---------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|---------------|-----------------|
| TRTI On 02/11/2006 Index Future | | | 235.12600 | 235.82600 | | 4.00 | 0.00 | 500.00 |
| Total for Derivatives: | | | | | | | 247.00 | 2,723.00 |
| Grand Total: | | | | | | | 247.00 | 2,723.00 |