

Daily MTM Report

Daily summary for 29/01/2007

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|-------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| <u>i-Bonds</u> | | | | | | | | |
| R153 On 31/08/2010 Bond | | | 8.24000 | 8.20000 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 7.87500 | 7.83500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 7.57500 | 7.54000 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 8.76000 | 8.69500 | | | 0.00 | 0.00 |
| R196 On 28/02/2009 Bond | | | 8.59500 | 8.56000 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 7.88500 | 7.84000 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 7.78500 | 7.74500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 7.73000 | 7.69000 | | | 0.00 | 0.00 |
| R206 On 15/01/2014 Bond | | | 7.92600 | 7.88000 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 7.68000 | 7.64000 | | | 0.00 | 0.00 |

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

Derivatives

| | | | | | | | | |
|---------------------------------|--------|------|-----------|--------------|--------|------|-------|--------|
| CRD1 On 01/02/2007 Index Future | | | 107.20800 | 107.35700 | | 0.00 | 10.00 | 0.00 |
| CRD1 On 01/02/2007 Index Future | 106.00 | Call | | 13631.00000 | 12090 | 0.00 | 0.00 | 0.00 |
| CRD1 On 01/02/2007 Index Future | 106.00 | Put | | 61.00000 | 10 | 0.00 | 0.00 | 0.00 |
| CRD1 On 03/05/2007 Index Future | | | 109.56100 | 109.68600 | | 0.00 | 10.00 | 10.00 |
| GOVI On 01/02/2007 jGovi | | | 249.44000 | 249.93800 | | 3.89 | 66.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 199380.00000 | 194400 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 0.00000 | 0 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | | | 254.91700 | 255.36000 | | 3.89 | 0.00 | 144.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Call | | 203600.00000 | 199170 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Put | | 0.00000 | 0 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | | | 260.51100 | 260.90300 | | 3.89 | 0.00 | 175.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | 204066.00000 | 200149 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Put | | 36.00000 | 39 | 3.89 | 0.00 | 0.00 |
| ILBI On 01/02/2007 Index Future | | | 270.67400 | 270.70300 | | 0.00 | 0.00 | 0.00 |
| ILBI On 01/02/2007 Index Future | 265.00 | Call | | 57032.00000 | 56740 | 0.00 | 0.00 | 0.00 |
| ILBI On 01/02/2007 Index Future | 265.00 | Put | | 2.00000 | 0 | 0.00 | 0.00 | 0.00 |
| ILBI On 03/05/2007 Index Future | | | 276.96200 | 276.98100 | | 0.00 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 8.82300 | 8.79300 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.52200 | 8.47900 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.01100 | 7.99500 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 9.11300 | 9.09100 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.55200 | 8.51600 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.43000 | 8.39000 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.37100 | 8.32400 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.31200 | 8.26400 | | 0.00 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| JBAR On 21/12/2005 jBar | | | 9.25800 | 9.22500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | | | 9.28200 | 9.27300 | | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 4320.00000 | 4343 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 0.00000 | 0 | 0.36 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | | | 9.29700 | 9.26400 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 4306.00000 | 4385 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 8.00000 | 6 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 9.27200 | 9.24100 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 4304.00000 | 4373 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 61.00000 | 55 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 9.16100 | 9.13200 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 4443.00000 | 4508 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 166.00000 | 156 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 8.99400 | 8.98600 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 22094.00000 | 22025 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 18476.00000 | 18385 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | | | 9.02100 | 8.99500 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Call | | 2511.00000 | 2005 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Put | | 2604.00000 | 1624 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | | | 8.93100 | 8.90300 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Call | | 7460.00000 | 7509 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Put | | 13785.00000 | 13322 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 8.82200 | 8.79300 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | 10588.00000 | 10691 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | 18927.00000 | 18498 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | | | 8.62400 | 8.57800 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Put | | 26990.00000 | 25121 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | | | 8.56400 | 8.51600 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Call | | 1693.00000 | 1864 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Put | | 31228.00000 | 29441 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 8.49900 | 8.45100 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 3773.00000 | 4066 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 35987.00000 | 34314 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | | | 8.36100 | 8.31800 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Call | | 0.00000 | 0 | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Put | | 45683.00000 | 42724 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | | | 8.31300 | 8.27100 | | 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 03/05/2007 jNote | 9.00 | Call | | 328.00000 | 395 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Put | | 49280.00000 | 46437 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | | | 8.26400 | 8.22100 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 1279.00000 | 1472 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 53721.00000 | 50922 | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2007 jRod | | | 8.42800 | 8.42900 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2007 jRod | | | 8.69500 | 8.70400 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/03/2007 jRod | | | 8.97400 | 8.98000 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2007 jRod | | | 8.83700 | 8.83500 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2007 jRod | | | 9.07400 | 9.07000 | | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/02/2007 Index Future | | | 246.28200 | 246.64300 | | 0.00 | 15.00 | 0.00 |
| OTH1 On 01/02/2007 Index Future | 243.58 | Call | | 30783.00000 | 27047 | 0.00 | 0.00 | 0.00 |
| OTH1 On 01/02/2007 Index Future | 243.58 | Put | | 153.00000 | 27 | 0.00 | 0.00 | 0.00 |
| OTH1 On 03/05/2007 Index Future | | | 251.69000 | 251.99400 | | 0.00 | 15.00 | 15.00 |
| R153 On 01/02/2007 Bond Future | | | 8.24000 | 8.19500 | | 4.15 | 0.00 | 72.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 3427.00000 | 1873 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 1609.00000 | 1543 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 405.00000 | 44 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 6882.00000 | 8009 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Call | | 8646.00000 | 7017 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Put | | 246.00000 | 105 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 18187.00000 | 16695 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 4.00000 | 0 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Call | | 11747.00000 | 10200 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Put | | 74.00000 | 16 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 10176.00000 | 8592 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 138.00000 | 43 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 26253.00000 | 24765 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 0.00000 | 0 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 9.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 14857.00000 | 16337 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 0.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 23298.00000 | 24786 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 0.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 31825.00000 | 33313 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 40431.00000 | 41919 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Call | | 0.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 57884.00000 | 59372 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 0.00000 | 0 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 49117.00000 | 50605 | 3.70 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 34251.00000 | 32763 | 4.43 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 0.00000 | 0 | 4.43 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | | | 8.18500 | 8.13500 | | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Call | | 16505.00000 | 15328 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Put | | 5254.00000 | 5627 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Call | | 23219.00000 | 21881 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Put | | 2826.00000 | 3038 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Call | | 20867.00000 | 19576 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Put | | 3511.00000 | 3770 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Call | | 22029.00000 | 20714 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Put | | 3154.00000 | 3388 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Call | | 28208.00000 | 26794 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Put | | 1773.00000 | 1909 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | 8.03800 | 8.00100 | | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 22363.00000 | 21554 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 8036.00000 | 8298 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 26233.00000 | 25371 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 6229.00000 | 6437 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 27247.00000 | 26372 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 5829.00000 | 6025 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 28278.00000 | 27392 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 5449.00000 | 5633 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 32568.00000 | 31638 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 4116.00000 | 4257 | 4.15 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | | | 7.88000 | 7.82500 | | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 2847.00000 | 673 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 8530.00000 | 10504 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | | 8572.00000 | 4523 | 7.36 | 0.00 | 250.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Put | | 2921.00000 | 3019 | 7.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 14279.00000 | 9843 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 1142.00000 | 853 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 148.00000 | 2 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 25007.00000 | 29009 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 31654.00000 | 27467 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 45.00000 | 6 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | | 42532.00000 | 38381 | 7.75 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Put | | 4.00000 | 0 | 7.75 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 49740.00000 | 45592 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 1.00000 | 0 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Call | | 53326.00000 | 49178 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Put | | 0.00000 | 0 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Call | | 60458.00000 | 56310 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Put | | 0.00000 | 0 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Call | | 122324.00000 | 118177 | 8.96 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R157 On 01/02/2007 Bond Future | 9.55 | Put | | 0.00000 | 0 | 8.96 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Call | | 56898.00000 | 52751 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Put | | 0.00000 | 0 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 67537.00000 | 63389 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 0.00000 | 0 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 85007.00000 | 80860 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 0.00000 | 0 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 1.00000 | 0 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 44400.00000 | 48546 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 64309.00000 | 68456 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 102157.00000 | 98010 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 0.00000 | 0 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 118994.00000 | 114846 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 0.00000 | 0 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Call | | 135524.00000 | 131376 | 9.18 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 0.00000 | 0 | 9.18 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | | | 7.85000 | 7.78000 | | 8.05 | 0.00 | 504.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Call | | 57115.00000 | 52652 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Put | | 5259.00000 | 5958 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Call | | 87662.00000 | 82703 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Put | | 1360.00000 | 1563 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Call | | 68956.00000 | 64239 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Put | | 3172.00000 | 3617 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Call | | 72010.00000 | 67242 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Put | | 2775.00000 | 3169 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Call | | 75094.00000 | 70279 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Put | | 2421.00000 | 2768 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 7.74600 | 7.70700 | | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 67015.00000 | 64661 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 11193.00000 | 11659 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 77580.00000 | 75109 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 8169.00000 | 8518 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Call | | 80304.00000 | 77808 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 7527.00000 | 7850 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 77374.00000 | 74675 | 0.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 1241.00000 | 1362 | 0.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 94337.00000 | 91732 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 4900.00000 | 5115 | 8.05 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 7.57300 | 7.53800 | | 13.10 | 0.00 | 2.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 5650.00000 | 2105 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 10415.00000 | 11235 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 244.00000 | 6 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 37020.00000 | 41148 | 11.57 | 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 | 7.75 | Call | | 26987.00000 | 22109 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 880.00000 | 367 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 55906.00000 | 51524 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 17.00000 | 1 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Call | | 78959.00000 | 74593 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Put | | 0.00000 | 0 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Call | | 90249.00000 | 85884 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Put | | 0.00000 | 0 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 112356.00000 | 107991 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 0.00000 | 0 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 139127.00000 | 134761 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 0.00000 | 0 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 84624.00000 | 80258 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 0.00000 | 0 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 1.00000 | 0 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 69976.00000 | 74341 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 0.00000 | 0 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 104415.00000 | 108780 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 0.00000 | 0 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 140149.00000 | 144515 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 164976.00000 | 160610 | 13.87 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 0.00000 | 0 | 13.87 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | | | 7.52700 | 7.49100 | | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Call | | 96905.00000 | 92758 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Put | | 6996.00000 | 7337 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Call | | 116113.00000 | 111815 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Put | | 4078.00000 | 4267 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Call | | 125928.00000 | 121577 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Put | | 3060.00000 | 3198 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Call | | 145749.00000 | 141328 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Put | | 1665.00000 | 1732 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Call | | 121008.00000 | 116682 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Put | | 3538.00000 | 3699 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 7.48900 | 7.45500 | | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 108631.00000 | 104994 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 14863.00000 | 15456 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 126145.00000 | 122340 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 10390.00000 | 10814 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 130624.00000 | 126782 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 9467.00000 | 9856 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 135135.00000 | 131260 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 8614.00000 | 8969 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Call | | 153432.00000 | 149444 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 5821.00000 | 6063 | 13.10 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 01/02/2007 Bond Future | | | 8.75900 | 8.69100 | | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Call | | 905.00000 | 357 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Put | | 815.00000 | 949 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Call | | 664.00000 | 208 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Put | | 1076.00000 | 1302 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 1193.00000 | 567 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 601.00000 | 657 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 206.00000 | 24 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 2126.00000 | 2626 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 11.00000 | 0 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 4452.00000 | 5124 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 0.00000 | 0 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 6972.00000 | 7654 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 9512.00000 | 10195 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 12062.00000 | 12744 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 14621.00000 | 15303 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 17190.00000 | 17872 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 19768.00000 | 20450 | 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 | | 27561.00000 | 28243 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.25 | Put | | 24954.00000 | 25636 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 0.00000 | 0 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 22356.00000 | 23038 | 1.40 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | | | 8.54300 | 8.46700 | | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Call | | 4601.00000 | 4200 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Put | | 2399.00000 | 2589 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Call | | 5850.00000 | 5401 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Put | | 1708.00000 | 1852 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Call | | 5588.00000 | 5148 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Put | | 1833.00000 | 1985 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Call | | 6119.00000 | 5661 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Put | | 1590.00000 | 1724 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Call | | 7252.00000 | 6763 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Put | | 1176.00000 | 1279 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | | | 8.31000 | 8.23500 | | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Call | | 6354.00000 | 6075 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Put | | 3540.00000 | 3672 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Call | | 7015.00000 | 6722 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Put | | 3113.00000 | 3231 | 1.60 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R194 On 02/08/2007 Bond Future | 9.05 | Call | | 7359.00000 | 7060 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Put | | 2914.00000 | 3025 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Call | | 7186.00000 | 6890 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Put | | 3012.00000 | 3127 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Call | | 8073.00000 | 7762 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Put | | 2543.00000 | 2642 | 1.60 | 0.00 | 0.00 |
| R196 On 01/02/2007 Bond Future | | | 8.59300 | 8.55700 | | 1.60 | 0.00 | 0.00 |
| R196 On 01/02/2007 Bond Future | 8.50 | Call | | 442.00000 | 100 | 1.60 | 0.00 | 0.00 |
| R196 On 01/02/2007 Bond Future | 8.50 | Put | | 1518.00000 | 1856 | 1.60 | 0.00 | 0.00 |
| R196 On 01/02/2007 Bond Future | 8.75 | Call | | 3677.00000 | 2971 | 1.60 | 0.00 | 0.00 |
| R196 On 01/02/2007 Bond Future | 8.75 | Put | | 44.00000 | 17 | 1.60 | 0.00 | 0.00 |
| R196 On 01/02/2007 Bond Future | 8.25 | Call | | 3.00000 | 0 | 1.60 | 0.00 | 0.00 |
| R196 On 01/02/2007 Bond Future | 8.25 | Put | | 5816.00000 | 6493 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | | | 8.46700 | 8.43100 | | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.50 | Call | | 4045.00000 | 3664 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.50 | Put | | 2887.00000 | 3111 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.25 | Call | | 2131.00000 | 1870 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.25 | Put | | 5177.00000 | 5521 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.75 | Call | | 6739.00000 | 6257 | 1.60 | 0.00 | 0.00 |
| R196 On 03/05/2007 Bond Future | 8.75 | Put | | 1399.00000 | 1521 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | | | 8.36500 | 8.33700 | | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.25 | Call | | 4281.00000 | 4056 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.25 | Put | | 5556.00000 | 5741 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.50 | Call | | 6168.00000 | 5894 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.50 | Put | | 3785.00000 | 3921 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Call | | 8468.00000 | 8152 | 1.60 | 0.00 | 0.00 |
| R196 On 02/08/2007 Bond Future | 8.75 | Put | | 2444.00000 | 2538 | 1.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 7.88300 | 7.83700 | | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 1956.00000 | 477 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 7181.00000 | 8452 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 10665.00000 | 7615 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 963.00000 | 662 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 86.00000 | 1 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 20513.00000 | 23177 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 24400.00000 | 21617 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 37.00000 | 4 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 38762.00000 | 36012 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 0.00000 | 0 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Call | | 47278.00000 | 44528 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Put | | 0.00000 | 0 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Call | | 41611.00000 | 38861 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Put | | 0.00000 | 0 | 8.03 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R201 On 01/02/2007 Bond Future | 8.60 | Call | | 44449.00000 | 41700 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Put | | 0.00000 | 0 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 52904.00000 | 50154 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 0.00000 | 0 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 66794.00000 | 64045 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 0.00000 | 0 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 1.00000 | 0 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 35906.00000 | 38655 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Put | | 51668.00000 | 54418 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 67721.00000 | 70471 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 80438.00000 | 77689 | 8.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 0.00000 | 0 | 8.80 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | | | 7.81600 | 7.77000 | | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Call | | 46095.00000 | 43691 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Put | | 4322.00000 | 4615 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Call | | 55486.00000 | 52969 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Put | | 2638.00000 | 2817 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Call | | 57908.00000 | 55369 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Put | | 2315.00000 | 2472 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Call | | 60354.00000 | 57795 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Put | | 2026.00000 | 2163 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Call | | 70329.00000 | 67709 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Put | | 1155.00000 | 1231 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 7.76300 | 7.71900 | | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 52327.00000 | 50243 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 8657.00000 | 9097 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 60750.00000 | 58557 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 6267.00000 | 6597 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 62925.00000 | 60707 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 5762.00000 | 6067 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 65124.00000 | 62883 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 5289.00000 | 5571 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Call | | 74134.00000 | 71814 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 3704.00000 | 3907 | 8.20 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 7.78300 | 7.74200 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 4155.00000 | 1686 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 3570.00000 | 4095 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 127.00000 | 2 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 18029.00000 | 20898 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 18742.00000 | 15679 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 94.00000 | 24 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 36298.00000 | 33305 | 7.05 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 53546.00000 | 50552 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Call | | 60334.00000 | 57341 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Put | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Call | | 56948.00000 | 53954 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Put | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 70401.00000 | 67408 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Call | | 63705.00000 | 60712 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Put | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 86874.00000 | 83881 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 36824.00000 | 39817 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 96316.00000 | 99310 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 76019.00000 | 79012 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 56192.00000 | 59186 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | | | 7.72500 | 7.68500 | | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Call | | 57871.00000 | 55092 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Put | | 1022.00000 | 1133 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Call | | 70580.00000 | 67735 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Put | | 410.00000 | 455 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Call | | 73784.00000 | 70929 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Put | | 321.00000 | 356 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Call | | 76990.00000 | 74128 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Put | | 249.00000 | 276 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Call | | 89793.00000 | 86912 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Put | | 85.00000 | 94 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 7.67800 | 7.63900 | | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 62717.00000 | 60206 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 3483.00000 | 3754 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 74381.00000 | 71764 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 2023.00000 | 2189 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 77355.00000 | 74718 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 1754.00000 | 1898 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 80347.00000 | 77691 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 1515.00000 | 1642 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 92432.00000 | 89720 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 819.00000 | 890 | 7.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 7.72800 | 7.68700 | | 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 01/02/2007 Bond Future | 7.75 | Call | | 8058.00000 | 4618 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 3147.00000 | 2907 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 886.00000 | 99 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 15651.00000 | 18063 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 24283.00000 | 20938 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 190.00000 | 44 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 42797.00000 | 39594 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 3.00000 | 0 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 61028.00000 | 57828 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Put | | 0.00000 | 0 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Call | | 68194.00000 | 64994 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Put | | 0.00000 | 0 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Call | | 64620.00000 | 61420 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Put | | 0.00000 | 0 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 78808.00000 | 75608 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 0.00000 | 0 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Call | | 71750.00000 | 68550 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Put | | 0.00000 | 0 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 96147.00000 | 92947 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 0.00000 | 0 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 19.00000 | 0 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 34969.00000 | 38150 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 55659.00000 | 58859 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 0.00000 | 0 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 98709.00000 | 101909 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 0.00000 | 0 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 76907.00000 | 80106 | 9.93 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | | | 7.67400 | 7.63300 | | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Call | | 68413.00000 | 65460 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Put | | 3985.00000 | 4205 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Call | | 80872.00000 | 77824 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Put | | 2353.00000 | 2479 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Call | | 84046.00000 | 80980 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Put | | 2049.00000 | 2157 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Call | | 87238.00000 | 84157 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Put | | 1779.00000 | 1871 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Call | | 100120.00000 | 96993 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Put | | 982.00000 | 1029 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 7.63100 | 7.59100 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 75795.00000 | 73144 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 8995.00000 | 9411 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Call | | 87099.00000 | 84335 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Put | | 6381.00000 | 6684 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 89991.00000 | 87203 | 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 | 8.75 | Put | | 5837.00000 | 6115 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 92906.00000 | 90095 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 5331.00000 | 5587 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 104752.00000 | 101863 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 3659.00000 | 3838 | 11.05 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | | | 7.92400 | 7.87700 | | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 8.00 | Call | | 7145.00000 | 4595 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 8.00 | Put | | 770.00000 | 662 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 7.75 | Call | | 734.00000 | 84 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 7.75 | Put | | 7371.00000 | 9163 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 8.25 | Call | | 19184.00000 | 16733 | 5.80 | 0.00 | 0.00 |
| R206 On 01/02/2007 Bond Future | 8.25 | Put | | 9.00000 | 1 | 5.80 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | | | 7.85700 | 7.81000 | | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 7.75 | Call | | 10224.00000 | 8976 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 7.75 | Put | | 13281.00000 | 14419 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.00 | Call | | 17043.00000 | 15390 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.00 | Put | | 7440.00000 | 8174 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.25 | Call | | 25777.00000 | 23799 | 5.63 | 0.00 | 0.00 |
| R206 On 03/05/2007 Bond Future | 8.25 | Put | | 3714.00000 | 4123 | 5.63 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | | | 7.80300 | 7.75800 | | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Call | | 15686.00000 | 14462 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 7.75 | Put | | 16082.00000 | 17084 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Call | | 22443.00000 | 20951 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.00 | Put | | 10543.00000 | 11277 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Call | | 30527.00000 | 28802 | 5.59 | 0.00 | 0.00 |
| R206 On 02/08/2007 Bond Future | 8.25 | Put | | 6519.00000 | 7021 | 5.59 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 7.67800 | 7.63800 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 10058.00000 | 6651 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 1201.00000 | 970 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 841.00000 | 88 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 11906.00000 | 14328 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 6.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 31549.00000 | 34719 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 28249.00000 | 25062 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 12.00000 | 1 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 47094.00000 | 43918 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Call | | 61812.00000 | 58636 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Call | | 69052.00000 | 65876 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 65442.00000 | 62266 | 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 | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Call | | 76213.00000 | 73037 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 83297.00000 | 80121 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Call | | 72642.00000 | 69466 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 52597.00000 | 55773 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 74245.00000 | 77421 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 100674.00000 | 97498 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 0.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 96504.00000 | 99680 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | | | 7.62800 | 7.58800 | | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Call | | 69636.00000 | 66571 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Put | | 933.00000 | 1025 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Call | | 83273.00000 | 80153 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Put | | 384.00000 | 421 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Call | | 86691.00000 | 83563 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Put | | 303.00000 | 332 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Call | | 90107.00000 | 86972 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Put | | 238.00000 | 261 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Call | | 103692.00000 | 100542 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Put | | 85.00000 | 93 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 7.58800 | 7.54800 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Call | | 74159.00000 | 71275 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 3083.00000 | 3333 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Call | | 86884.00000 | 83901 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 1766.00000 | 1917 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 90108.00000 | 87105 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 1526.00000 | 1657 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 93342.00000 | 90323 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 1314.00000 | 1428 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Call | | 106335.00000 | 103265 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Put | | 702.00000 | 765 | 8.55 | 0.00 | 0.00 |
| TRT1 On 01/02/2007 Index Future | | | 246.50100 | 246.98800 | | 0.00 | 500.00 | 0.00 |
| TRT1 On 01/02/2007 Index Future | 243.60 | Call | | 33967.00000 | 29026 | 0.00 | 0.00 | 0.00 |
| TRT1 On 01/02/2007 Index Future | 243.60 | Put | | 87.00000 | 16 | 0.00 | 0.00 | 0.00 |
| TRT1 On 03/05/2007 Index Future | | | 251.91300 | 252.34600 | | 0.00 | 500.00 | 500.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|-------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|-----------------|-----------------|
| Total for Derivatives: | | | | | | | 1,116.00 | 1,972.00 |

Grand Total: 1,116.00 1,972.00