



Daily MTM Report

Daily summary for 24/10/2006

| 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 | | | 8.64000 | 8.65500 | | | 0.00 | 0.00 |
| R157 On 15/09/2015 Bond | | | 8.50000 | 8.52500 | | | 0.00 | 0.00 |
| R186 On 21/12/2026 Bond | | | 8.20500 | 8.23500 | | | 0.00 | 0.00 |
| R194 On 28/02/2008 Bond | | | 8.98000 | 8.98500 | | | 0.00 | 0.00 |
| R201 On 21/12/2014 Bond | | | 8.49000 | 8.51500 | | | 0.00 | 0.00 |
| R203 On 15/09/2017 Bond | | | 8.40500 | 8.43500 | | | 0.00 | 0.00 |
| R204 On 21/12/2018 Bond | | | 8.39000 | 8.41500 | | | 0.00 | 0.00 |
| R207 On 15/01/2020 Bond | | | 8.33000 | 8.35500 | | | 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 |
|------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
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Derivatives

| | | | | | | | | |
|---------------------------------|--------|------|-----------|--------------|--------|------|------|--------|
| CRDI On 02/11/2006 Index Future | | | 102.89400 | 102.79800 | | 4.10 | 0.00 | 10.00 |
| GOVI On 02/11/2006 jGovi | | | 238.19100 | 237.88600 | | 4.10 | 0.00 | 672.00 |
| GOVI On 02/11/2006 jGovi | 230.00 | Call | | 78860.00000 | 81910 | 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 | | | 243.10400 | 242.79500 | | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Call | | 128011.00000 | 131088 | 3.89 | 0.00 | 0.00 |
| GOVI On 01/02/2007 jGovi | 230.00 | Put | | 61.00000 | 48 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | | | 248.49500 | 248.17850 | | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Call | | 132474.00000 | 135552 | 3.89 | 0.00 | 0.00 |
| GOVI On 03/05/2007 jGovi | 235.00 | Put | | 689.00000 | 602 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | | | 254.35000 | 254.07200 | | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Call | | 137675.00000 | 140298 | 3.89 | 0.00 | 0.00 |
| GOVI On 02/08/2007 jGovi | 240.50 | Put | | 1955.00000 | 1798 | 3.89 | 0.00 | 0.00 |
| J153 On 31/08/2010 jSwap | | | 9.07300 | 9.09700 | | 0.00 | 0.00 | 0.00 |
| J157 On 15/09/2015 jSwap | | | 8.82700 | 8.85200 | | 0.00 | 0.00 | 0.00 |
| J186 On 21/12/2026 jSwap | | | 8.41600 | 8.44400 | | 0.00 | 0.00 | 0.00 |
| J194 On 28/02/2008 jSwap | | | 9.15800 | 9.16900 | | 0.00 | 0.00 | 0.00 |
| J201 On 22/12/2014 jSwap | | | 8.79900 | 8.82300 | | 0.00 | 0.00 | 0.00 |
| J203 On 15/09/2017 jSwap | | | 8.76200 | 8.77800 | | 0.00 | 0.00 | 0.00 |
| J204 On 21/12/2018 jSwap | | | 8.66900 | 8.69300 | | 0.00 | 0.00 | 0.00 |
| J207 On 15/01/2020 jSwap | | | 8.65100 | 8.67900 | | 0.00 | 0.00 | 0.00 |
| JBAR On 21/12/2005 jBar | | | 8.72600 | 8.71800 | | 0.00 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | | | 8.80900 | 8.80800 | | 0.36 | 0.00 | 0.00 |
| JFRA On 02/11/2006 jFra | 7.00 | Call | | 4412.00000 | 4413 | 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 | | | 9.15800 | 9.15900 | | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Call | | 4056.00000 | 4053 | 0.36 | 0.00 | 0.00 |
| JFRA On 01/02/2007 jFra | 7.50 | Put | | 12.00000 | 11 | 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 | | | 9.36700 | 9.38400 | | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Call | | 4637.00000 | 4597 | 0.37 | 0.00 | 0.00 |
| JFRA On 03/05/2007 jFra | 7.50 | Put | | 47.00000 | 48 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | | | 9.35900 | 9.37300 | | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Call | | 4681.00000 | 4649 | 0.37 | 0.00 | 0.00 |
| JFRA On 02/08/2007 jFra | 7.50 | Put | | 118.00000 | 120 | 0.37 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | | | 9.32200 | 9.34300 | | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Call | | 5033.00000 | 4983 | 0.39 | 0.00 | 0.00 |
| JFRA On 01/11/2007 jFra | 7.50 | Put | | 206.00000 | 211 | 0.39 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | | | 9.23300 | 9.25500 | | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Call | | 24839.00000 | 24787 | 0.00 | 0.00 | 0.00 |
| JFRA On 07/02/2008 jFra | 7.50 | Put | | 20553.00000 | 20555 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | | | 9.17800 | 9.19200 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/11/2006 jNote | 7.25 | Call | | 35335.00000 | 35084 | 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 | | | 9.21100 | 9.23300 | | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Call | | 12723.00000 | 12449 | 0.00 | 0.00 | 0.00 |
| JN02 On 01/02/2007 jNote | 9.00 | Put | | 8490.00000 | 8616 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | | | 9.18500 | 9.21400 | | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Call | | 14145.00000 | 13853 | 0.00 | 0.00 | 0.00 |
| JN02 On 03/05/2007 jNote | 9.25 | Put | | 14802.00000 | 15037 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | | | 9.12300 | 9.15700 | | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Call | | 16744.00000 | 16420 | 0.00 | 0.00 | 0.00 |
| JN02 On 02/08/2007 jNote | 9.25 | Put | | 18437.00000 | 18732 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | | | 8.94000 | 8.96100 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/11/2006 jNote | 7.25 | Call | | 68227.00000 | 67428 | 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 | | | 8.93500 | 8.95400 | | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Call | | 5687.00000 | 5397 | 0.00 | 0.00 | 0.00 |
| JN05 On 01/02/2007 jNote | 9.25 | Put | | 17488.00000 | 17963 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | | | 8.90600 | 8.92100 | | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Call | | 8930.00000 | 8682 | 0.00 | 0.00 | 0.00 |
| JN05 On 03/05/2007 jNote | 9.25 | Put | | 22055.00000 | 22414 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | | | 8.86100 | 8.87300 | | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Call | | 11176.00000 | 10972 | 0.00 | 0.00 | 0.00 |
| JN05 On 02/08/2007 jNote | 9.25 | Put | | 26234.00000 | 26519 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | | | 8.71600 | 8.73100 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/11/2006 jNote | 7.25 | Call | | 97603.00000 | 96674 | 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 | | | 8.70300 | 8.71900 | | 0.00 | 0.00 | 0.00 |
| JN10 On 01/02/2007 jNote | 9.00 | Call | | 3806.00000 | 3518 | 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 | | 22331.00000 | 23111 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | | | 8.67600 | 8.69200 | | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Call | | 6643.00000 | 6313 | 0.00 | 0.00 | 0.00 |
| JN10 On 03/05/2007 jNote | 9.00 | Put | | 26971.00000 | 27712 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | | | 8.63800 | 8.65500 | | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Call | | 8638.00000 | 8278 | 0.00 | 0.00 | 0.00 |
| JN10 On 02/08/2007 jNote | 9.00 | Put | | 31449.00000 | 32229 | 0.00 | 0.00 | 0.00 |
| JROD On 31/10/2006 jRod | | | 7.72600 | 7.72800 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/11/2006 jRod | | | 7.99800 | 8.00700 | | 0.00 | 0.00 | 0.00 |
| JROD On 29/12/2006 jRod | | | 8.38600 | 8.39700 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/01/2007 jRod | | | 8.25700 | 8.25600 | | 0.00 | 0.00 | 0.00 |
| JROD On 28/02/2007 jRod | | | 8.49900 | 8.48300 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/03/2007 jRod | | | 8.74800 | 8.71100 | | 0.00 | 0.00 | 0.00 |
| JROD On 30/04/2007 jRod | | | 8.54900 | 8.51000 | | 0.00 | 0.00 | 0.00 |
| JROD On 31/05/2007 jRod | | | 8.74500 | 8.69300 | | 0.00 | 0.00 | 0.00 |
| OTHI On 02/11/2006 Index Future | | | 236.30000 | 236.07300 | | 4.10 | 0.00 | 15.00 |
| R153 On 02/11/2006 Bond Future | | | 8.65000 | 8.67500 | | 4.25 | 0.00 | 503.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Call | | 4717.00000 | 5124 | 4.25 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.75 | Put | | 2123.00000 | 1665 | 4.25 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Call | | 1487.00000 | 1611 | 4.16 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.55 | Put | | 5826.00000 | 5084 | 4.16 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Call | | 1026.00000 | 1104 | 4.14 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.50 | Put | | 7107.00000 | 6319 | 4.14 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Call | | 11543.00000 | 12279 | 4.39 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.00 | Put | | 358.00000 | 228 | 4.39 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Call | | 86.00000 | 84 | 4.03 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.25 | Put | | 14926.00000 | 14058 | 4.03 | 0.00 | 101.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Call | | 681.00000 | 726 | 4.12 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.45 | Put | | 8508.00000 | 7686 | 4.12 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Call | | 2.00000 | 2 | 3.93 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 8.00 | Put | | 23686.00000 | 22820 | 3.93 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 7.75 | Put | | 32615.00000 | 31749 | 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 | | 41632.00000 | 40766 | 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 | | 50738.00000 | 49872 | 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 | | 59933.00000 | 59067 | 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 | | 69218.00000 | 68351 | 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 | | 78594.00000 | 77727 | 3.83 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Call | | 19728.00000 | 20577 | 4.54 | 0.00 | 0.00 |
| R153 On 02/11/2006 Bond Future | 9.25 | Put | | 34.00000 | 16 | 4.54 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | | | 8.62500 | 8.64200 | | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Call | | 8711.00000 | 8916 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.55 | Put | | 11711.00000 | 11363 | 4.06 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Call | | 7944.00000 | 8136 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.50 | Put | | 12579.00000 | 12217 | 4.04 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Call | | 12181.00000 | 12442 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.75 | Put | | 8672.00000 | 8379 | 4.15 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Call | | 7213.00000 | 7392 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.45 | Put | | 13487.00000 | 13111 | 4.02 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Call | | 17399.00000 | 17725 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.00 | Put | | 5819.00000 | 5592 | 4.28 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Call | | 4708.00000 | 4836 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.25 | Put | | 17563.00000 | 17137 | 3.92 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Call | | 2501.00000 | 2576 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 8.00 | Put | | 23651.00000 | 23172 | 3.81 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Call | | 1157.00000 | 1195 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.75 | Put | | 30679.00000 | 30164 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Call | | 525.00000 | 543 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.50 | Put | | 38496.00000 | 37960 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Call | | 215.00000 | 223 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.25 | Put | | 46714.00000 | 46167 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Call | | 79.00000 | 82 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 7.00 | Put | | 55184.00000 | 54633 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Call | | 8.00000 | 8 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.50 | Put | | 72565.00000 | 72011 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Call | | 26.00000 | 27 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 6.75 | Put | | 63817.00000 | 63264 | 3.70 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Call | | 23415.00000 | 23799 | 4.43 | 0.00 | 0.00 |
| R153 On 01/02/2007 Bond Future | 9.25 | Put | | 3838.00000 | 3668 | 4.43 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | | | 8.58000 | 8.59800 | | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Call | | 12363.00000 | 12588 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.50 | Put | | 15360.00000 | 15035 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Call | | 15383.00000 | 15647 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.70 | Put | | 12275.00000 | 11989 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Call | | 16202.00000 | 16476 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.75 | Put | | 11574.00000 | 11298 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Call | | 17046.00000 | 17329 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 8.80 | Put | | 10901.00000 | 10634 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Call | | 20665.00000 | 20987 | 4.15 | 0.00 | 0.00 |
| R153 On 03/05/2007 Bond Future | 9.00 | Put | | 8478.00000 | 8250 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | | | 8.52500 | 8.54400 | | 4.15 | 0.00 | 0.00 |

| Contract Details | Strike | Call/ Put | MTM Yield | Previous MTM | Premium on Option | Volatility | Traded Value | Open Interest |
|--------------------------------|--------|--------------|-----------|-----------------|----------------------|------------|--------------|---------------|
| R153 On 02/08/2007 Bond Future | 8.50 | Call | | 16509.00000 | 16748 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.50 | Put | | 17761.00000 | 17460 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Call | | 19390.00000 | 19658 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.70 | Put | | 14965.00000 | 14692 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Call | | 20154.00000 | 20429 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.75 | Put | | 14315.00000 | 14050 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Call | | 20936.00000 | 21218 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 8.80 | Put | | 13685.00000 | 13427 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Call | | 24230.00000 | 24541 | 4.15 | 0.00 | 0.00 |
| R153 On 02/08/2007 Bond Future | 9.00 | Put | | 11357.00000 | 11128 | 4.15 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | | | 8.55000 | 8.54000 | | 7.90 | 0.00 | 6.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Call | | 7120.00000 | 6399 | 7.72 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.55 | Put | | 6387.00000 | 6399 | 7.72 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Call | | 3894.00000 | 3334 | 7.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.45 | Put | | 10517.00000 | 10690 | 7.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Call | | 17044.00000 | 16210 | 7.90 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.75 | Put | | 1766.00000 | 1664 | 7.90 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.65 | Call | | 11563.00000 | 10751 | 7.81 | 0.00 | 20.00 |
| R157 On 02/11/2006 Bond Future | 8.65 | Put | | 3530.00000 | 3450 | 7.81 | 0.00 | 20.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Call | | 9197.00000 | 8420 | 7.77 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.60 | Put | | 4806.00000 | 4763 | 7.77 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Call | | 33363.00000 | 32591 | 8.18 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.00 | Put | | 209.00000 | 171 | 8.18 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 7.75 | Put | | 59717.00000 | 60450 | 7.10 | 0.00 | 171.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Call | | 5351.00000 | 4704 | 7.68 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.50 | Put | | 8289.00000 | 8375 | 7.68 | 0.00 | 100.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Call | | 745.00000 | 547 | 7.47 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.25 | Put | | 22249.00000 | 22784 | 7.47 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Call | | 33.00000 | 18 | 7.29 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 8.00 | Put | | 40461.00000 | 41178 | 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 | | 79378.00000 | 80111 | 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 | | 99421.00000 | 100154 | 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 | | 140685.00000 | 141418 | 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 | | 119854.00000 | 120587 | 7.10 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Call | | 50707.00000 | 49969 | 8.45 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.25 | Put | | 14.00000 | 9 | 8.45 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Call | | 67906.00000 | 67172 | 8.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.50 | Put | | 1.00000 | 0 | 8.64 | 0.00 | 0.00 |
| R157 On 02/11/2006 Bond Future | 9.75 | Call | | 84797.00000 | 84064 | 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 | | | 8.48500 | 8.51200 | | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Call | | 21816.00000 | 22693 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.50 | Put | | 22678.00000 | 21615 | 7.83 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Call | | 18262.00000 | 19040 | 7.75 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.40 | Put | | 26336.00000 | 25173 | 7.75 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Call | | 23728.00000 | 24655 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.55 | Put | | 21004.00000 | 19990 | 7.87 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Call | | 27800.00000 | 28824 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.65 | Put | | 17944.00000 | 17028 | 7.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Call | | 5913.00000 | 6244 | 7.36 | 0.00 | 250.00 |
| R157 On 01/02/2007 Bond Future | 7.90 | Put | | 50863.00000 | 49254 | 7.36 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Call | | 75531.00000 | 77185 | 8.96 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.55 | Put | | 3808.00000 | 3522 | 8.96 | 0.00 | 150.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Call | | 25724.00000 | 26699 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.60 | Put | | 19427.00000 | 18462 | 7.92 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Call | | 32183.00000 | 33302 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.75 | Put | | 15248.00000 | 14426 | 8.05 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Call | | 44479.00000 | 45808 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.00 | Put | | 10073.00000 | 9462 | 8.33 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Call | | 13600.00000 | 14231 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.25 | Put | | 32593.00000 | 31284 | 7.62 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Call | | 7701.00000 | 8110 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 8.00 | Put | | 45166.00000 | 43634 | 7.44 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Call | | 3813.00000 | 4045 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.75 | Put | | 60098.00000 | 58389 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Call | | 1828.00000 | 1948 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.50 | Put | | 77289.00000 | 75469 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Call | | 792.00000 | 847 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.25 | Put | | 95792.00000 | 93907 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Call | | 308.00000 | 331 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 7.00 | Put | | 115218.00000 | 113301 | 7.23 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Call | | 58077.00000 | 59578 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.25 | Put | | 6522.00000 | 6082 | 8.61 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Call | | 72565.00000 | 74197 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.50 | Put | | 4172.00000 | 3865 | 8.90 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Call | | 87554.00000 | 89284 | 9.18 | 0.00 | 0.00 |
| R157 On 01/02/2007 Bond Future | 9.75 | Put | | 2633.00000 | 2422 | 9.18 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | | | 8.45700 | 8.48500 | | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Call | | 31150.00000 | 32098 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.50 | Put | | 30097.00000 | 29077 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Call | | 38533.00000 | 39625 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.70 | Put | | 23552.00000 | 22675 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Call | | 40518.00000 | 41646 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.75 | Put | | 22086.00000 | 21245 | 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 | | 42557.00000 | 43720 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 8.80 | Put | | 20687.00000 | 19881 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Call | | 51227.00000 | 52525 | 8.05 | 0.00 | 0.00 |
| R157 On 03/05/2007 Bond Future | 9.00 | Put | | 15727.00000 | 15057 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | | | 8.42600 | 8.45400 | | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Call | | 39573.00000 | 40528 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.50 | Put | | 36420.00000 | 35451 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Call | | 46742.00000 | 47808 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.70 | Put | | 30001.00000 | 29142 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Call | | 48639.00000 | 49732 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.75 | Put | | 28530.00000 | 27699 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Call | | 36990.00000 | 38240 | 36854780.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 8.80 | Put | | 13526.00000 | 12852 | 36854780.00 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Call | | 58714.00000 | 59940 | 8.05 | 0.00 | 0.00 |
| R157 On 02/08/2007 Bond Future | 9.00 | Put | | 21947.00000 | 21249 | 8.05 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | | | 8.20400 | 8.23400 | | 12.30 | 0.00 | 29.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Call | | 10752.00000 | 12179 | 11.80 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.25 | Put | | 8932.00000 | 6936 | 11.80 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Call | | 7971.00000 | 9073 | 11.74 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.20 | Put | | 11852.00000 | 9530 | 11.74 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Call | | 14063.00000 | 15824 | 11.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.30 | Put | | 6584.00000 | 4921 | 11.90 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Call | | 31226.00000 | 34074 | 12.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.50 | Put | | 1507.00000 | 932 | 12.30 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Call | | 56769.00000 | 60123 | 12.62 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.75 | Put | | 125.00000 | 56 | 12.62 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Call | | 1613.00000 | 1826 | 11.51 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 8.00 | Put | | 28710.00000 | 25499 | 11.51 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Call | | 70.00000 | 71 | 11.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.75 | Put | | 57145.00000 | 53723 | 11.25 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Call | | 1.00000 | 0 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 7.50 | Put | | 88162.00000 | 84738 | 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 | | 120404.00000 | 116981 | 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 | | 153854.00000 | 150430 | 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 | | 188564.00000 | 185141 | 11.01 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Call | | 82639.00000 | 86058 | 12.99 | 0.00 | 0.00 |
| R186 On 02/11/2006 Bond Future | 9.00 | Put | | 6.00000 | 2 | 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 | | 224592.00000 | 221168 | 11.01 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | | | 8.18500 | 8.21600 | | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.20 | Call | | 31453.00000 | 33100 | 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 | | 33270.00000 | 31392 | 12.47 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Call | | 21049.00000 | 22302 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.00 | Put | | 45936.00000 | 43664 | 12.21 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Call | | 37620.00000 | 39460 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.30 | Put | | 28146.00000 | 26462 | 12.65 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Call | | 51646.00000 | 53844 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.50 | Put | | 20066.00000 | 18738 | 13.10 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Call | | 70869.00000 | 73454 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.75 | Put | | 12518.00000 | 11578 | 13.45 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Call | | 34410.00000 | 36155 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 8.25 | Put | | 30562.00000 | 28782 | 12.54 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Call | | 11444.00000 | 12240 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.75 | Put | | 66112.00000 | 63383 | 11.90 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Call | | 5331.00000 | 5763 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.50 | Put | | 90872.00000 | 87779 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Call | | 2339.00000 | 2548 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.25 | Put | | 119890.00000 | 116575 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Call | | 898.00000 | 986 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 7.00 | Put | | 151649.00000 | 148212 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Call | | 299.00000 | 331 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.75 | Put | | 185490.00000 | 181996 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Call | | 85.00000 | 95 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 6.50 | Put | | 221010.00000 | 217495 | 11.57 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Call | | 91902.00000 | 94784 | 13.87 | 0.00 | 0.00 |
| R186 On 01/02/2007 Bond Future | 9.00 | Put | | 7703.00000 | 7060 | 13.87 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | | | 8.16200 | 8.19300 | | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Call | | 51010.00000 | 52804 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.25 | Put | | 44589.00000 | 42870 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Call | | 62947.00000 | 65003 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.45 | Put | | 34400.00000 | 32942 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Call | | 69388.00000 | 71570 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.55 | Put | | 30008.00000 | 28677 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Call | | 83114.00000 | 85536 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.75 | Put | | 22519.00000 | 21426 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Call | | 66130.00000 | 68250 | 13.10 | 0.00 | 0.00 |
| R186 On 03/05/2007 Bond Future | 8.50 | Put | | 32148.00000 | 30754 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | | | 8.13800 | 8.17000 | | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Call | | 61330.00000 | 63229 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.25 | Put | | 52362.00000 | 50646 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Call | | 73053.00000 | 75176 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.45 | Put | | 42098.00000 | 40606 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Call | | 76142.00000 | 78320 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.50 | Put | | 39785.00000 | 38348 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Call | | 79292.00000 | 81524 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.55 | Put | | 37571.00000 | 36187 | 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 | | 92452.00000 | 94892 | 13.10 | 0.00 | 0.00 |
| R186 On 02/08/2007 Bond Future | 8.75 | Put | | 29641.00000 | 28466 | 13.10 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | | | 8.99500 | 9.00200 | | 1.75 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Call | | 55.00000 | 45 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.60 | Put | | 4998.00000 | 4902 | 1.71 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Call | | 17.00000 | 13 | 1.69 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.50 | Put | | 6194.00000 | 6104 | 1.69 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Call | | 31.00000 | 25 | 1.70 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.55 | Put | | 5591.00000 | 5499 | 1.70 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Call | | 0.00000 | 0 | 1.63 | 0.00 | 0.00 |
| R194 On 02/11/2006 Bond Future | 8.25 | Put | | 9274.00000 | 9188 | 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 | | 12383.00000 | 12297 | 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 | | 15506.00000 | 15420 | 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 | | 18642.00000 | 18557 | 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 | | 21792.00000 | 21706 | 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 | | 24956.00000 | 24870 | 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 | | 28133.00000 | 28047 | 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 | | 37747.00000 | 37661 | 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 | | 34528.00000 | 34443 | 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 | | 31324.00000 | 31238 | 1.51 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | | | 9.03400 | 9.04300 | | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Call | | 2267.00000 | 2284 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.75 | Put | | 5199.00000 | 5126 | 1.60 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Call | | 1877.00000 | 1891 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.65 | Put | | 5813.00000 | 5738 | 1.58 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Call | | 2067.00000 | 2082 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.70 | Put | | 5500.00000 | 5426 | 1.59 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Call | | 1377.00000 | 1387 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.50 | Put | | 6822.00000 | 6742 | 1.55 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Call | | 757.00000 | 762 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.25 | Put | | 8723.00000 | 8638 | 1.50 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Call | | 368.00000 | 369 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 8.00 | Put | | 10864.00000 | 10776 | 1.45 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Call | | 153.00000 | 154 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.75 | Put | | 13190.00000 | 13101 | 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 | | 67.00000 | 67 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.50 | Put | | 15654.00000 | 15564 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Call | | 27.00000 | 27 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.25 | Put | | 18172.00000 | 18082 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Call | | 10.00000 | 10 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 7.00 | Put | | 20724.00000 | 20634 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Call | | 3.00000 | 3 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.75 | Put | | 23296.00000 | 23206 | 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 | | 31085.00000 | 30996 | 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 | | 28478.00000 | 28388 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Call | | 1.00000 | 1 | 1.40 | 0.00 | 0.00 |
| R194 On 01/02/2007 Bond Future | 6.50 | Put | | 25881.00000 | 25791 | 1.40 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | | | 9.00500 | 9.01500 | | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Call | | 4692.00000 | 4719 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.00 | Put | | 4809.00000 | 4758 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Call | | 4504.00000 | 4529 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.95 | Put | | 5007.00000 | 4955 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Call | | 3798.00000 | 3819 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 8.75 | Put | | 5853.00000 | 5797 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Call | | 4886.00000 | 4914 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.05 | Put | | 4615.00000 | 4565 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Call | | 5710.00000 | 5741 | 1.60 | 0.00 | 0.00 |
| R194 On 03/05/2007 Bond Future | 9.25 | Put | | 3892.00000 | 3846 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | | | 8.94300 | 8.95400 | | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Call | | 5885.00000 | 5905 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.95 | Put | | 5907.00000 | 5867 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Call | | 5360.00000 | 5378 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 8.75 | Put | | 6471.00000 | 6429 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Call | | 6159.00000 | 6179 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.05 | Put | | 5637.00000 | 5598 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Call | | 6021.00000 | 6041 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.00 | Put | | 5771.00000 | 5731 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Call | | 6730.00000 | 6752 | 1.60 | 0.00 | 0.00 |
| R194 On 02/08/2007 Bond Future | 9.25 | Put | | 5123.00000 | 5085 | 1.60 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | | | 8.49000 | 8.51500 | | 7.95 | 0.00 | 26.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Call | | 4939.00000 | 5391 | 7.76 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.50 | Put | | 5814.00000 | 4807 | 7.76 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Call | | 10213.00000 | 11071 | 7.87 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.65 | Put | | 2382.00000 | 1782 | 7.87 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.55 | Call | | 6464.00000 | 7049 | 7.80 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.55 | Put | | 4427.00000 | 3552 | 7.80 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.60 | Call | | 8228.00000 | 8951 | 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 | | 3289.00000 | 2553 | 7.84 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Call | | 14737.00000 | 15834 | 7.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.75 | Put | | 1156.00000 | 794 | 7.95 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Call | | 27902.00000 | 29299 | 8.24 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.00 | Put | | 129.00000 | 68 | 8.24 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Call | | 774.00000 | 818 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.25 | Put | | 16374.00000 | 14960 | 7.58 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Call | | 42.00000 | 39 | 7.43 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 8.00 | Put | | 30642.00000 | 29180 | 7.43 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Call | | 1.00000 | 0 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 7.75 | Put | | 45881.00000 | 44422 | 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 | | 61447.00000 | 59988 | 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 | | 77306.00000 | 75848 | 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 | | 93464.00000 | 92006 | 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 | | 109927.00000 | 108469 | 7.29 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Call | | 41715.00000 | 43168 | 8.52 | 0.00 | 0.00 |
| R201 On 02/11/2006 Bond Future | 9.25 | Put | | 8.00000 | 3 | 8.52 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | | | 8.47200 | 8.49800 | | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Call | | 17248.00000 | 17930 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.50 | Put | | 17134.00000 | 16330 | 7.99 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Call | | 22044.00000 | 22841 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.65 | Put | | 13414.00000 | 12726 | 8.12 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Call | | 18779.00000 | 19500 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.55 | Put | | 15816.00000 | 15051 | 8.03 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Call | | 20378.00000 | 21138 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.60 | Put | | 14577.00000 | 13851 | 8.07 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Call | | 25564.00000 | 26436 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.75 | Put | | 11308.00000 | 10694 | 8.20 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Call | | 35497.00000 | 36532 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.00 | Put | | 7350.00000 | 6900 | 8.50 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Call | | 10709.00000 | 11197 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.25 | Put | | 24994.00000 | 23996 | 7.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Call | | 5976.00000 | 6289 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 8.00 | Put | | 34921.00000 | 33748 | 7.60 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Call | | 2942.00000 | 3118 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.75 | Put | | 46816.00000 | 45506 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Call | | 1388.00000 | 1478 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.50 | Put | | 60462.00000 | 59066 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Call | | 590.00000 | 631 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.25 | Put | | 75143.00000 | 73698 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 7.00 | Call | | 225.00000 | 241 | 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 | | 90540.00000 | 89071 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Call | | 76.00000 | 82 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 6.75 | Put | | 106445.00000 | 104965 | 7.41 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Call | | 46468.00000 | 47635 | 8.80 | 0.00 | 0.00 |
| R201 On 01/02/2007 Bond Future | 9.25 | Put | | 4678.00000 | 4359 | 8.80 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | | | 8.44500 | 8.47200 | | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Call | | 25641.00000 | 26372 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.50 | Put | | 24078.00000 | 23299 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Call | | 31552.00000 | 32391 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.70 | Put | | 18913.00000 | 18242 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Call | | 33138.00000 | 34004 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.75 | Put | | 17755.00000 | 17110 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Call | | 34767.00000 | 35659 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 8.80 | Put | | 16648.00000 | 16029 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Call | | 41681.00000 | 42675 | 8.20 | 0.00 | 0.00 |
| R201 On 03/05/2007 Bond Future | 9.00 | Put | | 12716.00000 | 12200 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | | | 8.41700 | 8.44500 | | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Call | | 31073.00000 | 31840 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.50 | Put | | 28074.00000 | 27309 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Call | | 36815.00000 | 37671 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.70 | Put | | 23002.00000 | 22327 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Call | | 38335.00000 | 39214 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.75 | Put | | 21842.00000 | 21189 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Call | | 39889.00000 | 40790 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 8.80 | Put | | 20725.00000 | 20094 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Call | | 46426.00000 | 47412 | 8.20 | 0.00 | 0.00 |
| R201 On 02/08/2007 Bond Future | 9.00 | Put | | 16666.00000 | 16121 | 8.20 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | | | 8.40500 | 8.43500 | | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Call | | 7295.00000 | 8519 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.50 | Put | | 2784.00000 | 1917 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Call | | 826.00000 | 1003 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.25 | Put | | 13816.00000 | 11902 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Call | | 12430.00000 | 14101 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.60 | Put | | 1033.00000 | 613 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.55 | Call | | 9708.00000 | 11174 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.55 | Put | | 1746.00000 | 1121 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Call | | 15391.00000 | 17219 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.65 | Put | | 575.00000 | 312 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Call | | 21753.00000 | 23762 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.75 | Put | | 147.00000 | 65 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Call | | 19.00000 | 21 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 8.00 | Put | | 30925.00000 | 28836 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Call | | 0.00000 | 0 | 7.14 | 0.00 | 0.00 |
| R203 On 02/11/2006 Bond Future | 7.75 | Put | | 49250.00000 | 47159 | 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 | | 68033.00000 | 65942 | 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 | | 87266.00000 | 85175 | 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 | | 106962.00000 | 104871 | 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 | | 147791.00000 | 145700 | 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 | | 127133.00000 | 125041 | 7.14 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | | | 8.39000 | 8.42100 | | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Call | | 17929.00000 | 19082 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.50 | Put | | 12521.00000 | 11542 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Call | | 10007.00000 | 10778 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.25 | Put | | 21847.00000 | 20485 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Call | | 21900.00000 | 23205 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.60 | Put | | 9704.00000 | 8876 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Call | | 19859.00000 | 21089 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.55 | Put | | 11050.00000 | 10147 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Call | | 28641.00000 | 30157 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.75 | Put | | 6378.00000 | 5762 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Call | | 24047.00000 | 25425 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.65 | Put | | 8480.00000 | 7726 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Call | | 41588.00000 | 43387 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 9.00 | Put | | 2853.00000 | 2518 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Call | | 4889.00000 | 5332 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 8.00 | Put | | 34379.00000 | 32690 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Call | | 2056.00000 | 2271 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.75 | Put | | 49609.00000 | 47692 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Call | | 733.00000 | 820 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.50 | Put | | 66774.00000 | 64728 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Call | | 219.00000 | 248 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.25 | Put | | 85181.00000 | 83077 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Call | | 2.00000 | 2 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.50 | Put | | 144456.00000 | 142324 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Call | | 11.00000 | 13 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 6.75 | Put | | 124168.00000 | 122037 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Call | | 54.00000 | 62 | 7.05 | 0.00 | 0.00 |
| R203 On 01/02/2007 Bond Future | 7.00 | Put | | 104385.00000 | 102260 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | | | 8.36400 | 8.39600 | | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Call | | 24080.00000 | 25274 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.50 | Put | | 17057.00000 | 16077 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Call | | 32018.00000 | 33433 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.70 | Put | | 11674.00000 | 10914 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.75 | Call | | 34186.00000 | 35653 | 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 | | 10549.00000 | 9842 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Call | | 36422.00000 | 37940 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 8.80 | Put | | 9507.00000 | 8851 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Call | | 45984.00000 | 47686 | 7.05 | 0.00 | 0.00 |
| R203 On 03/05/2007 Bond Future | 9.00 | Put | | 6102.00000 | 5630 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | | | 8.33600 | 8.36900 | | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Call | | 29857.00000 | 31083 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.50 | Put | | 21134.00000 | 20147 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Call | | 37514.00000 | 38920 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.70 | Put | | 15669.00000 | 14861 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Call | | 39571.00000 | 41020 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.75 | Put | | 14481.00000 | 13716 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Call | | 41682.00000 | 43173 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 8.80 | Put | | 13361.00000 | 12639 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Call | | 50624.00000 | 52273 | 7.05 | 0.00 | 0.00 |
| R203 On 02/08/2007 Bond Future | 9.00 | Put | | 9523.00000 | 8958 | 7.05 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | | | 8.39000 | 8.41500 | | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Call | | 10186.00000 | 11118 | 10.06 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.50 | Put | | 3966.00000 | 3058 | 10.06 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Call | | 2143.00000 | 2327 | 9.81 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.25 | Put | | 14374.00000 | 12719 | 9.81 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Call | | 15458.00000 | 16724 | 10.18 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.60 | Put | | 1988.00000 | 1414 | 10.18 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Call | | 12700.00000 | 13805 | 10.12 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.55 | Put | | 2845.00000 | 2111 | 10.12 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Call | | 24784.00000 | 26400 | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.75 | Put | | 578.00000 | 354 | 10.35 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Call | | 18420.00000 | 19825 | 10.23 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.65 | Put | | 1353.00000 | 918 | 10.23 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Call | | 41785.00000 | 43599 | 10.74 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 9.00 | Put | | 47.00000 | 21 | 10.74 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Call | | 163.00000 | 162 | 9.60 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 8.00 | Put | | 31327.00000 | 29487 | 9.60 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Call | | 3.00000 | 3 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.75 | Put | | 50595.00000 | 48754 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Call | | 0.00000 | 0 | 9.42 | 0.00 | 0.00 |
| R204 On 02/11/2006 Bond Future | 7.50 | Put | | 70528.00000 | 68688 | 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 | | 90989.00000 | 89149 | 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 | | 111989.00000 | 110149 | 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 | | 155674.00000 | 153834 | 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 | | 133545.00000 | 131705 | 9.42 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | | | 8.37300 | 8.39800 | | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Call | | 25884.00000 | 26816 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.50 | Put | | 18500.00000 | 17611 | 10.73 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Call | | 16669.00000 | 17361 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.25 | Put | | 27519.00000 | 26389 | 10.47 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Call | | 30206.00000 | 31231 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.60 | Put | | 15656.00000 | 14859 | 10.86 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Call | | 28006.00000 | 28985 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.55 | Put | | 17030.00000 | 16188 | 10.79 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Call | | 37234.00000 | 38390 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.75 | Put | | 12070.00000 | 11404 | 11.05 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Call | | 32480.00000 | 33549 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.65 | Put | | 14374.00000 | 13622 | 10.92 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Call | | 50283.00000 | 51623 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 9.00 | Put | | 7780.00000 | 7299 | 11.46 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Call | | 9709.00000 | 10172 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 8.00 | Put | | 39260.00000 | 37902 | 10.20 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Call | | 5000.00000 | 5273 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.75 | Put | | 53733.00000 | 52185 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Call | | 2458.00000 | 2604 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.50 | Put | | 70867.00000 | 69192 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Call | | 1088.00000 | 1157 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.25 | Put | | 89683.00000 | 87930 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Call | | 431.00000 | 460 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 7.00 | Put | | 109734.00000 | 107941 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Call | | 47.00000 | 50 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.50 | Put | | 152400.00000 | 150582 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Call | | 152.00000 | 162 | 9.93 | 0.00 | 0.00 |
| R204 On 01/02/2007 Bond Future | 6.75 | Put | | 130702.00000 | 128892 | 9.93 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | | | 8.34900 | 8.37600 | | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Call | | 36539.00000 | 37557 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.50 | Put | | 27662.00000 | 26732 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Call | | 44478.00000 | 45633 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.70 | Put | | 21510.00000 | 20718 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Call | | 46589.00000 | 47778 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.75 | Put | | 20143.00000 | 19384 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Call | | 48749.00000 | 49971 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 8.80 | Put | | 18841.00000 | 18115 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Call | | 57841.00000 | 59190 | 11.05 | 0.00 | 0.00 |
| R204 On 03/05/2007 Bond Future | 9.00 | Put | | 14255.00000 | 13656 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | | | 8.32500 | 8.35300 | | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Call | | 43427.00000 | 44493 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.50 | Put | | 33023.00000 | 32091 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.70 | Call | | 51128.00000 | 52311 | 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 | | 26807.00000 | 25992 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Call | | 53155.00000 | 54367 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.75 | Put | | 25397.00000 | 24610 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Call | | 55221.00000 | 56461 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 8.80 | Put | | 24043.00000 | 23284 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Call | | 63855.00000 | 65204 | 11.05 | 0.00 | 0.00 |
| R204 On 02/08/2007 Bond Future | 9.00 | Put | | 19159.00000 | 18509 | 11.05 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | | | 8.32900 | 8.35400 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Call | | 9551.00000 | 10698 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.45 | Put | | 2458.00000 | 1745 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Call | | 2299.00000 | 2623 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.25 | Put | | 10070.00000 | 8534 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Call | | 15311.00000 | 16827 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.55 | Put | | 908.00000 | 564 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Call | | 12293.00000 | 13641 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.50 | Put | | 1534.00000 | 1023 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.65 | Call | | 21901.00000 | 23633 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.65 | Put | | 268.00000 | 141 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Call | | 28845.00000 | 30669 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.75 | Put | | 62.00000 | 27 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Call | | 18536.00000 | 20179 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.60 | Put | | 508.00000 | 291 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Call | | 115.00000 | 121 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 8.00 | Put | | 26935.00000 | 25082 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Call | | 1.00000 | 1 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 7.75 | Put | | 46409.00000 | 44549 | 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 | | 66550.00000 | 64691 | 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 | | 87265.00000 | 85405 | 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 | | 108570.00000 | 106710 | 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 | | 130485.00000 | 128625 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Call | | 46318.00000 | 48177 | 8.55 | 0.00 | 0.00 |
| R207 On 02/11/2006 Bond Future | 9.00 | Put | | 1.00000 | 0 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | | | 8.31000 | 8.33600 | | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Call | | 13565.00000 | 14361 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.25 | Put | | 19934.00000 | 18810 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Call | | 20934.00000 | 22003 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.45 | Put | | 12584.00000 | 11734 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Call | | 25321.00000 | 26523 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.55 | Put | | 9731.00000 | 9014 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.50 | Call | | 23072.00000 | 24208 | 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 | | 11092.00000 | 10309 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Call | | 30133.00000 | 31460 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.65 | Put | | 7382.00000 | 6790 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Call | | 35325.00000 | 36766 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.75 | Put | | 5490.00000 | 5013 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Call | | 27676.00000 | 28942 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.60 | Put | | 8496.00000 | 7843 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Call | | 7050.00000 | 7534 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 8.00 | Put | | 32275.00000 | 30840 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Call | | 3185.00000 | 3435 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.75 | Put | | 47790.00000 | 46122 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Call | | 1231.00000 | 1340 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.50 | Put | | 65758.00000 | 63948 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Call | | 402.00000 | 441 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.25 | Put | | 85407.00000 | 83527 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Call | | 109.00000 | 121 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 7.00 | Put | | 106169.00000 | 104261 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Call | | 25.00000 | 27 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.75 | Put | | 127731.00000 | 125815 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Call | | 49604.00000 | 51271 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 9.00 | Put | | 2393.00000 | 2141 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Call | | 5.00000 | 5 | 8.55 | 0.00 | 0.00 |
| R207 On 01/02/2007 Bond Future | 6.50 | Put | | 149971.00000 | 148052 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | | | 8.28800 | 8.31500 | | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Call | | 30402.00000 | 31550 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.50 | Put | | 17006.00000 | 16177 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Call | | 39295.00000 | 40630 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.70 | Put | | 11714.00000 | 11071 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Call | | 41690.00000 | 43068 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.75 | Put | | 10609.00000 | 10010 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Call | | 44148.00000 | 45568 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 8.80 | Put | | 9586.00000 | 9029 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Call | | 54536.00000 | 56109 | 8.55 | 0.00 | 0.00 |
| R207 On 03/05/2007 Bond Future | 9.00 | Put | | 6237.00000 | 5832 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | | | 8.26500 | 8.29200 | | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Call | | 35645.00000 | 36785 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.50 | Put | | 20723.00000 | 19902 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Call | | 44219.00000 | 45514 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.70 | Put | | 15256.00000 | 14589 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Call | | 46503.00000 | 47835 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.75 | Put | | 14076.00000 | 13446 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Call | | 48840.00000 | 50207 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 8.80 | Put | | 12966.00000 | 12372 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Call | | 58664.00000 | 60163 | 8.55 | 0.00 | 0.00 |
| R207 On 02/08/2007 Bond Future | 9.00 | Put | | 9185.00000 | 8723 | 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 | | | 235.42500 | 235.12600 | | 4.00 | 0.00 | 500.00 |
| Total for Derivatives: | | | | | | | 0.00 | 2,723.00 |
| Grand Total: | | | | | | | 0.00 | 2,723.00 |