



Derivatives High/Low Report

High/Low for 13/02/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2007	CRD1 2007/05/03			Index Future	109.9660	109.8920	(0.067)	0.0000	0.0000	10
13/02/2007	GOVI 2007/05/03			jGovi	256.3600	256.7005	0.133	0.0000	0.0000	144
13/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
13/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	213,600.0000	217,005.0000	1.594	0	0	0
13/02/2007	GOVI 2007/08/02			jGovi	262.0000	262.3435	0.131	0.0000	0.0000	0
13/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	12.0000	9.0000	(25.000)	0	0	0
13/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	215,012.0000	218,444.0000	1.596	0	0	0
13/02/2007	ILBI 2007/05/03			Index Future	275.8630	275.2460	(0.224)	0.0000	0.0000	0
13/02/2007	ILBI 2007/08/02			Index Future	282.2650	281.6340	(0.224)	0.0000	0.0000	0
13/02/2007	J153 2010/08/31			jSwap	8.7230	8.6910	(0.367)	0.0000	0.0000	0
13/02/2007	J157 2015/09/15			jSwap	8.4360	8.4010	(0.415)	0.0000	0.0000	0
13/02/2007	J186 2026/12/21			jSwap	7.9360	7.9110	(0.315)	0.0000	0.0000	0
13/02/2007	J194 2008/02/28			jSwap	9.1080	9.0850	(0.253)	0.0000	0.0000	0
13/02/2007	J201 2014/12/22			jSwap	8.4660	8.4320	(0.402)	0.0000	0.0000	0
13/02/2007	J203 2017/09/15			jSwap	8.3560	8.3280	(0.335)	0.0000	0.0000	0

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13/02/2007	J204	2018/12/21			jSwap	8.2920	8.2620	(0.362)	0.0000	0.0000	0
13/02/2007	J207	2020/01/15			jSwap	8.2300	8.1990	(0.377)	0.0000	0.0000	0
13/02/2007	JBAR	2005/12/21			jBar	9.3630	9.3670	0.043	0.0000	0.0000	0
13/02/2007	JFRA	2007/05/03			jFra	9.3290	9.3020	(0.289)	0.0000	0.0000	0
13/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,459.0000	4,394.0000	(1.458)	0	0	0
13/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	3.0000	3.0000	-	0	0	0
13/02/2007	JFRA	2007/08/02			jFra	9.2380	9.1940	(0.476)	0.0000	0.0000	0
13/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,285.0000	4,182.0000	(2.404)	0	0	0
13/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	49.0000	53.0000	8.163	0	0	0
13/02/2007	JFRA	2007/11/01			jFra	9.0820	9.0310	(0.562)	0.0000	0.0000	0
13/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,308.0000	4,188.0000	(2.786)	0	0	0
13/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	161.0000	174.0000	8.075	0	0	0
13/02/2007	JFRA	2008/02/07			jFra	8.8900	8.8320	(0.652)	0.0000	0.0000	0
13/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,126.0000	18,167.0000	0.226	0	0	0
13/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,515.0000	21,415.0000	(0.465)	0	0	0
13/02/2007	JN02	2007/05/03			jNote	8.8400	8.7930	(0.532)	0.0000	0.0000	0
13/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	13,581.0000	14,074.0000	3.630	0	0	0
13/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	6,106.0000	5,737.0000	(6.043)	0	0	0
13/02/2007	JN02	2007/08/02			jNote	8.7050	8.6560	(0.563)	0.0000	0.0000	0
13/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	9,315.0000	8,939.0000	(4.037)	0	0	0
13/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	19,267.0000	19,791.0000	2.720	0	0	0
13/02/2007	JN05	2007/05/03			jNote	8.4370	8.4010	(0.427)	0.0000	0.0000	0
13/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	33,687.0000	35,034.0000	3.999	0	0	0
13/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	916.0000	780.0000	(14.847)	0	0	0

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13/02/2007	JN05	2007/08/02			jNote	8.3630	8.3280	(0.419)	0.0000	0.0000	0
13/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,746.0000	2,515.0000	(8.412)	0	0	0
13/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	38,583.0000	39,803.0000	3.162	0	0	0
13/02/2007	JN10	2007/05/03			jNote	8.2310	8.2000	(0.377)	0.0000	0.0000	0
13/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	51,899.0000	54,038.0000	4.121	0	0	0
13/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	133.0000	99.0000	(25.564)	0	0	0
13/02/2007	JN10	2007/08/02			jNote	8.1780	8.1490	(0.355)	0.0000	0.0000	0
13/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	860.0000	743.0000	(13.605)	0	0	0
13/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	56,350.0000	58,282.0000	3.429	0	0	0
13/02/2007	JROD	2007/02/28			jRod	8.6440	8.7330	1.030	0.0000	0.0000	0
13/02/2007	JROD	2007/03/30			jRod	8.9080	8.9020	(0.067)	0.0000	0.0000	0
13/02/2007	JROD	2007/04/30			jRod	9.2280	9.2240	(0.043)	0.0000	0.0000	0
13/02/2007	JROD	2007/05/31			jRod	9.0660	9.0660	-	0.0000	0.0000	0
13/02/2007	OTH1	2007/05/03			Index Future	252.7190	252.9440	0.089	0.0000	0.0000	15
13/02/2007	R153	2007/05/03			Bond Future	8.0700	8.0400	(0.372)	0.0000	0.0000	54
13/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	4,042.0000	2,382.0000	(41.069)	0	0	0
13/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,312.0000	16,585.0000	(4.199)	0	0	0
13/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	22,056.0000	21,689.0000	(1.664)	0	0	0
13/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	24,574.0000	24,381.0000	(0.785)	0	0	0
13/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	2,682.0000	1,381.0000	(48.509)	0	0	0
13/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,163.0000	1,037.0000	(52.057)	0	0	0
13/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	2,410.0000	1,198.0000	(50.290)	0	0	0
13/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,304.0000	23,025.0000	(1.197)	0	0	0
13/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,834.0000	29,955.0000	0.406	0	0	0
13/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,381.0000	568.0000	(58.870)	0	0	0
13/02/2007	R153	2007/08/02			Bond Future	8.0150	7.9850	(0.374)	0.0000	0.0000	0
13/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	21,793.0000	19,346.0000	(11.228)	0	0	0

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13/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,871.0000	4,556.0000	(42.117)	0	0	0
13/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,934.0000	3,061.0000	(48.416)	0	0	0
13/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,947.0000	24,942.0000	(7.441)	0	0	0
13/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,025.0000	26,114.0000	(6.819)	0	0	0
13/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,284.0000	3,319.0000	(47.183)	0	0	0
13/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	25,883.0000	23,786.0000	(8.102)	0	0	0
13/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,601.0000	2,822.0000	(49.616)	0	0	0
13/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,431.0000	2,026.0000	(54.277)	0	0	0
13/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,477.0000	30,941.0000	(4.730)	0	0	0
13/02/2007	R157	2007/05/03			Bond Future	7.7400	7.7100	(0.388)	0.0000	0.0000	504
13/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	90,458.0000	91,889.0000	1.582	0	0	0
13/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	74,462.0000	75,342.0000	1.182	0	0	0
13/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,266.0000	919.0000	(59.444)	0	0	0
13/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	2,565.0000	1,080.0000	(57.895)	0	0	0
13/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,195.0000	398.0000	(66.695)	0	0	0
13/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	71,310.0000	72,053.0000	1.042	0	0	0
13/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	31,391.0000	29,564.0000	(5.820)	0	0	0
13/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	12,295.0000	8,241.0000	(32.973)	0	0	60
13/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	58,967.0000	59,068.0000	0.171	0	0	0
13/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	4,150.0000	2,024.0000	(51.229)	0	0	0
13/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	77,633.0000	78,641.0000	1.298	0	0	0
13/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1,999.0000	780.0000	(60.980)	0	0	0
13/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	29,953.0000	25,075.0000	(16.286)	0	0	0
13/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	12,001.0000	9,350.0000	(22.090)	0	0	60
13/02/2007	R157	2007/08/02			Bond Future	7.7050	7.6750	(0.389)	0.0000	0.0000	0
13/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	78,128.0000	76,108.0000	(2.586)	0	0	0
13/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	5,690.0000	2,548.0000	(55.220)	0	0	0
13/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	95,271.0000	94,304.0000	(1.015)	0	0	0
13/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	7,487.0000	3,661.0000	(51.102)	0	0	0
13/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	83,765.0000	82,114.0000	(1.971)	0	0	0
13/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,572.0000	4,378.0000	(48.927)	0	0	0
13/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	8,013.0000	4,004.0000	(50.031)	0	0	0
13/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,935.0000	79,102.0000	(2.265)	0	0	0
13/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,153.0000	64,363.0000	(4.155)	0	0	0

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13/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	11,187.0000	6,222.0000	(44.382)	0	0	0
13/02/2007	R186	2007/05/03			Bond Future	7.4030	7.3830	(0.270)	0.0000	0.0000	0
13/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	4,719.0000	2,220.0000	(52.956)	0	0	0
13/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	105,697.0000	105,733.0000	0.034	0	0	0
13/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,801.0000	1,134.0000	(59.514)	0	0	0
13/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,142.0000	803.0000	(62.512)	0	0	0
13/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	156,390.0000	158,084.0000	1.083	0	0	0
13/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	125,905.0000	126,773.0000	0.689	0	0	0
13/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,237.0000	396.0000	(67.987)	0	0	0
13/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	136,078.0000	137,274.0000	0.879	0	0	0
13/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2,451.0000	955.0000	(61.036)	0	0	0
13/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	130,990.0000	132,029.0000	0.793	0	0	0
13/02/2007	R186	2007/08/02			Bond Future	7.3590	7.3370	(0.299)	0.0000	0.0000	0
13/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	118,569.0000	116,598.0000	(1.662)	0	0	0
13/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	12,746.0000	7,989.0000	(37.322)	0	0	0
13/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	141,886.0000	141,003.0000	(0.622)	0	0	0
13/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,870.0000	3,117.0000	(46.899)	0	0	0
13/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	146,601.0000	145,916.0000	(0.467)	0	0	0
13/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	8,025.0000	4,555.0000	(43.240)	0	0	0
13/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	165,536.0000	165,568.0000	0.019	0	0	0
13/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	8,674.0000	5,005.0000	(42.299)	0	0	0
13/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	9,373.0000	5,499.0000	(41.331)	0	0	0
13/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	137,183.0000	136,095.0000	(0.793)	0	0	0
13/02/2007	R194	2007/05/03			Bond Future	8.5980	8.6380	0.465	0.0000	0.0000	0
13/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,181.0000	1,246.0000	5.504	0	0	0
13/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	4,881.0000	4,660.0000	(4.528)	0	0	0
13/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,236.0000	5,990.0000	(3.945)	0	0	0
13/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,759.0000	1,850.0000	5.173	0	0	0
13/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,630.0000	1,715.0000	5.215	0	0	0
13/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,139.0000	4,912.0000	(4.417)	0	0	0
13/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,631.0000	4,415.0000	(4.664)	0	0	0
13/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,896.0000	1,992.0000	5.063	0	0	0
13/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	3,701.0000	3,509.0000	(5.188)	0	0	0

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13/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,519.0000	2,639.0000	4.764	0	0	0
13/02/2007	R194	2007/08/02			Bond Future	8.3300	8.3700	0.480	0.0000	0.0000	0
13/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,993.0000	3,062.0000	2.305	0	0	0
13/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,891.0000	2,959.0000	2.352	0	0	0
13/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,646.0000	6,497.0000	(2.242)	0	0	0
13/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,521.0000	7,363.0000	(2.101)	0	0	0
13/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,817.0000	6,665.0000	(2.230)	0	0	0
13/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,510.0000	2,571.0000	2.430	0	0	0
13/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,478.0000	6,331.0000	(2.269)	0	0	0
13/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,096.0000	3,168.0000	2.326	0	0	0
13/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,537.0000	3,616.0000	2.234	0	0	0
13/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,830.0000	5,691.0000	(2.384)	0	0	0
13/02/2007	R196	2007/05/03			Bond Future	8.5350	8.4730	(0.726)	0.0000	0.0000	0
13/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	3,419.0000	2,877.0000	(15.853)	0	0	0
13/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,832.0000	3,330.0000	17.585	0	0	0
13/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	6,086.0000	5,335.0000	(12.340)	0	0	0
13/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,233.0000	5,947.0000	13.644	0	0	0
13/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,295.0000	1,583.0000	22.239	0	0	0
13/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,638.0000	1,312.0000	(19.902)	0	0	0
13/02/2007	R196	2007/08/02			Bond Future	8.4220	8.3430	(0.938)	0.0000	0.0000	0
13/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,108.0000	3,586.0000	(12.707)	0	0	0
13/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,247.0000	5,881.0000	12.083	0	0	0
13/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,512.0000	4,002.0000	13.952	0	0	0
13/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,030.0000	5,365.0000	(11.028)	0	0	0
13/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,423.0000	8,196.0000	10.414	0	0	0
13/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,643.0000	2,260.0000	(14.491)	0	0	0
13/02/2007	R201	2007/05/03			Bond Future	7.6960	7.6660	(0.390)	0.0000	0.0000	0
13/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,509.0000	497.0000	(67.064)	0	0	0
13/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	49,244.0000	49,230.0000	(0.028)	0	0	0
13/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	64,193.0000	64,953.0000	1.184	0	0	0
13/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	3,117.0000	1,330.0000	(57.331)	0	0	0
13/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	61,657.0000	62,309.0000	1.057	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	906.0000	249.0000	(72.517)	0	0	0
13/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	1,933.0000	695.0000	(64.046)	0	0	0
13/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	59,136.0000	59,671.0000	0.905	0	0	0
13/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1,709.0000	588.0000	(65.594)	0	0	0
13/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	74,436.0000	75,550.0000	1.497	0	0	0
13/02/2007	R201	2007/08/02			Bond Future	7.6320	7.5990	(0.432)	0.0000	0.0000	0
13/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	56,291.0000	54,712.0000	(2.805)	0	0	0
13/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	69,832.0000	69,124.0000	(1.014)	0	0	0
13/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,743.0000	1,629.0000	(56.479)	0	0	0
13/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	79,183.0000	78,977.0000	(0.260)	0	0	0
13/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	4,987.0000	2,370.0000	(52.476)	0	0	0
13/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	7,610.0000	4,124.0000	(45.808)	0	0	0
13/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,353.0000	2,600.0000	(51.429)	0	0	0
13/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	65,242.0000	64,257.0000	(1.510)	0	0	0
13/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	67,527.0000	66,683.0000	(1.250)	0	0	0
13/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,748.0000	2,855.0000	(50.331)	0	0	0
13/02/2007	R203	2007/05/03			Bond Future	7.5960	7.5660	(0.395)	0.0000	0.0000	0
13/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	76,769.0000	78,933.0000	2.819	0	0	0
13/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	407.0000	333.0000	(18.182)	0	0	0
13/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	63,722.0000	65,840.0000	3.324	0	0	0
13/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	98.0000	77.0000	(21.429)	0	0	0
13/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	132.0000	105.0000	(20.455)	0	0	0
13/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	83,279.0000	85,455.0000	2.613	0	0	0
13/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	80,027.0000	82,198.0000	2.713	0	0	0
13/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	72.0000	56.0000	(22.222)	0	0	0
13/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	96,193.0000	98,380.0000	2.274	0	0	0
13/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	19.0000	14.0000	(26.316)	0	0	0
13/02/2007	R203	2007/08/02			Bond Future	7.5390	7.5060	(0.438)	0.0000	0.0000	0
13/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	80,754.0000	82,998.0000	2.779	0	0	0
13/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	83,818.0000	86,080.0000	2.699	0	0	0
13/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,037.0000	916.0000	(11.668)	0	0	0
13/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	68,654.0000	70,807.0000	3.136	0	0	0
13/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,241.0000	2,011.0000	(10.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,218.0000	1,079.0000	(11.412)	0	0	0
13/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	880.0000	775.0000	(11.932)	0	0	0
13/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	86,891.0000	89,169.0000	2.622	0	0	0
13/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	441.0000	383.0000	(13.152)	0	0	0
13/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	99,232.0000	101,558.0000	2.344	0	0	0
13/02/2007	R204	2007/05/03			Bond Future	7.5650	7.5350	(0.397)	0.0000	0.0000	0
13/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	88,364.0000	90,576.0000	2.503	0	0	0
13/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	104,877.0000	107,160.0000	2.177	0	0	0
13/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	446.0000	382.0000	(14.350)	0	0	0
13/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,073.0000	938.0000	(12.582)	0	0	0
13/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	906.0000	789.0000	(12.914)	0	0	0
13/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,265.0000	1,111.0000	(12.174)	0	0	0
13/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	85,077.0000	87,269.0000	2.576	0	0	0
13/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	72,087.0000	74,176.0000	2.898	0	0	0
13/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	2,366.0000	2,108.0000	(10.904)	0	0	0
13/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	91,660.0000	93,889.0000	2.432	0	0	0
13/02/2007	R204	2007/08/02			Bond Future	7.5140	7.4820	(0.426)	0.0000	0.0000	0
13/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	79,699.0000	81,735.0000	2.555	0	0	0
13/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,596.0000	2,393.0000	(7.820)	0	0	0
13/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	4,334.0000	4,027.0000	(7.084)	0	0	0
13/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	94,426.0000	96,600.0000	2.302	0	0	0
13/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	109,626.0000	111,904.0000	2.078	0	0	0
13/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,962.0000	6,516.0000	(6.406)	0	0	0
13/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	91,435.0000	93,584.0000	2.350	0	0	0
13/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,779.0000	4,448.0000	(6.926)	0	0	0
13/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,924.0000	3,640.0000	(7.238)	0	0	0
13/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	97,437.0000	99,634.0000	2.255	0	0	0
13/02/2007	R206	2007/05/03			Bond Future	7.7090	7.6790	(0.389)	0.0000	0.0000	0
13/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,723.0000	12,499.0000	6.619	0	0	0
13/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	9,628.0000	8,867.0000	(7.904)	0	0	0
13/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,795.0000	4,318.0000	(9.948)	0	0	0
13/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	19,551.0000	20,611.0000	5.422	0	0	0
13/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	29,275.0000	30,559.0000	4.386	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
13/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	2,060.0000	1,807.0000	(12.282)	0	0	0
13/02/2007	R206	2007/08/02			Bond Future	7.6420	7.6080	(0.445)	0.0000	0.0000	0
13/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,029.0000	18,957.0000	5.147	0	0	0
13/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	25,548.0000	26,688.0000	4.462	0	0	0
13/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,880.0000	7,322.0000	(7.081)	0	0	0
13/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,657.0000	11,887.0000	(6.084)	0	0	0
13/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,363.0000	35,687.0000	3.853	0	0	0
13/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,588.0000	4,213.0000	(8.173)	0	0	0
13/02/2007	R207	2007/05/03			Bond Future	7.5140	7.4840	(0.399)	0.0000	0.0000	0
13/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	74,971.0000	77,298.0000	3.104	0	0	0
13/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	21.0000	16.0000	(23.810)	0	0	0
13/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	390.0000	321.0000	(17.692)	0	0	0
13/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	109,506.0000	111,897.0000	2.183	0	0	0
13/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	95,821.0000	98,201.0000	2.484	0	0	0
13/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	74.0000	58.0000	(21.622)	0	0	0
13/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	99.0000	78.0000	(21.212)	0	0	0
13/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	92,365.0000	94,741.0000	2.572	0	0	0
13/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	132.0000	106.0000	(19.697)	0	0	0
13/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	88,899.0000	91,269.0000	2.666	0	0	0
13/02/2007	R207	2007/08/02			Bond Future	7.4660	7.4340	(0.429)	0.0000	0.0000	0
13/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	112,493.0000	114,980.0000	2.211	0	0	0
13/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	393.0000	342.0000	(12.977)	0	0	0
13/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	79,586.0000	81,915.0000	2.926	0	0	0
13/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,044.0000	1,834.0000	(10.274)	0	0	0
13/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	95,982.0000	98,413.0000	2.533	0	0	0
13/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	99,285.0000	101,730.0000	2.463	0	0	0
13/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	934.0000	826.0000	(11.563)	0	0	0
13/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,100.0000	975.0000	(11.364)	0	0	0
13/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	92,683.0000	95,097.0000	2.605	0	0	0
13/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	791.0000	697.0000	(11.884)	0	0	0
13/02/2007	TRT1	2007/05/03			Index Future	253.3220	253.6520	0.130	0.0000	0.0000	500

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										1,347
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