

# Derivatives High/Low Report

High/Low for 19/02/2007

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
19/02/2007	CRD1 2007/05/03			Index Future	110.1260	110.4250	0.272	0.0000	0.0000	10
19/02/2007	GOVI 2007/05/03			jGovi	257.3900	258.3160	0.360	0.0000	0.0000	144
19/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
19/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	223,900.0000	233,160.0000	4.136	0	0	0
19/02/2007	GOVI 2007/08/02			jGovi	262.9300	263.8740	0.359	0.0000	0.0000	0
19/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	224,306.0000	233,743.0000	4.207	0	0	0
19/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	6.0000	3.0000	(50.000)	0	0	0
19/02/2007	ILBI 2007/05/03			Index Future	274.3470	273.9920	(0.129)	0.0000	0.0000	0
19/02/2007	ILBI 2007/08/02			Index Future	280.5880	280.2020	(0.138)	0.0000	0.0000	0
19/02/2007	J153 2010/08/31			jSwap	8.5660	8.5150	(0.595)	0.0000	0.0000	0
19/02/2007	J157 2015/09/15			jSwap	8.3360	8.2740	(0.744)	0.0000	0.0000	0
19/02/2007	J186 2026/12/21			jSwap	7.8360	7.7570	(1.008)	0.0000	0.0000	0
19/02/2007	J194 2008/02/28			jSwap	8.9500	8.9330	(0.190)	0.0000	0.0000	0
19/02/2007	J201 2014/12/22			jSwap	8.3530	8.2900	(0.754)	0.0000	0.0000	0
19/02/2007	J203 2017/09/15			jSwap	8.2610	8.2020	(0.714)	0.0000	0.0000	0

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19/02/2007	J204	2018/12/21			jSwap	8.1980	8.1290	(0.842)	0.0000	0.0000	0
19/02/2007	J207	2020/01/15			jSwap	8.1410	8.0670	(0.909)	0.0000	0.0000	0
19/02/2007	JBAR	2005/12/21			jBar	9.0250	9.0330	0.089	0.0000	0.0000	0
19/02/2007	JFRA	2007/05/03			jFra	9.1280	9.0960	(0.351)	0.0000	0.0000	0
19/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	5.0000	5.0000	-	0	0	0
19/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	3,974.0000	3,896.0000	(1.963)	0	0	0
19/02/2007	JFRA	2007/08/02			jFra	9.0390	9.0130	(0.288)	0.0000	0.0000	0
19/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	3,825.0000	3,763.0000	(1.621)	0	0	0
19/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	73.0000	74.0000	1.370	0	0	0
19/02/2007	JFRA	2007/11/01			jFra	8.8600	8.8210	(0.440)	0.0000	0.0000	0
19/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	226.0000	236.0000	4.425	0	0	0
19/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,792.0000	3,700.0000	(2.426)	0	0	0
19/02/2007	JFRA	2008/02/07			jFra	8.7190	8.6620	(0.654)	0.0000	0.0000	0
19/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,188.0000	21,033.0000	(0.732)	0	0	0
19/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,220.0000	18,205.0000	(0.082)	0	0	0
19/02/2007	JN02	2007/05/03			jNote	8.6480	8.6010	(0.543)	0.0000	0.0000	0
19/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,683.0000	16,125.0000	2.818	0	0	0
19/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,685.0000	4,262.0000	(9.029)	0	0	0
19/02/2007	JN02	2007/08/02			jNote	8.5180	8.4630	(0.646)	0.0000	0.0000	0
19/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	21,317.0000	21,878.0000	2.632	0	0	0
19/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,923.0000	7,471.0000	(5.705)	0	0	0
19/02/2007	JN05	2007/05/03			jNote	8.3010	8.2420	(0.711)	0.0000	0.0000	0
19/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	478.0000	334.0000	(30.126)	0	0	0
19/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	38,880.0000	41,177.0000	5.908	0	0	0

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19/02/2007	JN05	2007/08/02			jNote	8.2380	8.1740	(0.777)	0.0000	0.0000	0
19/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,979.0000	1,640.0000	(17.130)	0	0	0
19/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	43,020.0000	45,337.0000	5.386	0	0	0
19/02/2007	JN10	2007/05/03			jNote	8.1350	8.0750	(0.738)	0.0000	0.0000	0
19/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	58,578.0000	62,772.0000	7.160	0	0	0
19/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	48.0000	23.0000	(52.083)	0	0	0
19/02/2007	JN10	2007/08/02			jNote	8.0870	8.0250	(0.767)	0.0000	0.0000	0
19/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,463.0000	66,681.0000	6.753	0	0	0
19/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	527.0000	367.0000	(30.361)	0	0	0
19/02/2007	JROD	2007/02/28			jRod	8.6230	8.6150	(0.093)	0.0000	0.0000	0
19/02/2007	JROD	2007/03/30			jRod	8.7790	8.7570	(0.251)	0.0000	0.0000	0
19/02/2007	JROD	2007/04/30			jRod	8.9360	8.9170	(0.213)	0.0000	0.0000	0
19/02/2007	JROD	2007/05/31			jRod	8.8550	8.8500	(0.056)	0.0000	0.0000	0
19/02/2007	OTH1	2007/05/03			Index Future	253.5000	254.3910	0.351	0.0000	0.0000	15
19/02/2007	R153	2007/05/03			Bond Future	7.9400	7.8800	(0.756)	0.0000	0.0000	54
19/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,678.0000	1,300.0000	(22.527)	0	0	0
19/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	18,998.0000	20,496.0000	7.885	0	0	0
19/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,355.0000	25,995.0000	6.734	0	0	0
19/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	682.0000	500.0000	(26.686)	0	0	0
19/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	27,144.0000	28,837.0000	6.237	0	0	0
19/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	797.0000	590.0000	(25.972)	0	0	0
19/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,742.0000	27,410.0000	6.480	0	0	0
19/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	930.0000	695.0000	(25.269)	0	0	0
19/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	357.0000	252.0000	(29.412)	0	0	0
19/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,861.0000	34,632.0000	5.389	0	0	0
19/02/2007	R153	2007/08/02			Bond Future	7.8750	7.8150	(0.762)	0.0000	0.0000	0
19/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	26,280.0000	27,667.0000	5.278	0	0	0

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19/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,621.0000	2,262.0000	(13.697)	0	0	0
19/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	21,637.0000	22,916.0000	5.911	0	0	0
19/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,655.0000	3,189.0000	(12.750)	0	0	0
19/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,409.0000	2,073.0000	(13.948)	0	0	0
19/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,564.0000	1,329.0000	(15.026)	0	0	0
19/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	33,670.0000	35,180.0000	4.485	0	0	0
19/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	27,481.0000	28,891.0000	5.131	0	0	0
19/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,695.0000	30,128.0000	4.994	0	0	0
19/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,212.0000	1,898.0000	(14.195)	0	0	0
19/02/2007	R157	2007/05/03			Bond Future	7.6450	7.5850	(0.785)	0.0000	0.0000	504
19/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	76,576.0000	80,835.0000	5.562	0	0	0
19/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	79,906.0000	84,198.0000	5.371	0	0	0
19/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	265.0000	174.0000	(34.340)	0	0	0
19/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	83,242.0000	87,562.0000	5.190	0	0	0
19/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	32,778.0000	35,934.0000	9.628	0	0	0
19/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	96,597.0000	100,996.0000	4.554	0	0	0
19/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	6,614.0000	5,280.0000	(20.169)	0	0	60
19/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	1,483.0000	1,077.0000	(27.377)	0	0	0
19/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	63,369.0000	67,452.0000	6.443	0	0	0
19/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	762.0000	532.0000	(30.184)	0	0	0
19/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	540.0000	369.0000	(31.667)	0	0	0
19/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	10,873.0000	12,444.0000	14.449	0	0	60
19/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	21,757.0000	18,838.0000	(13.416)	0	0	0
19/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	642.0000	443.0000	(30.997)	0	0	0
19/02/2007	R157	2007/08/02			Bond Future	7.6050	7.5450	(0.789)	0.0000	0.0000	0
19/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	3,033.0000	2,547.0000	(16.024)	0	0	0
19/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	86,577.0000	90,477.0000	4.505	0	0	0
19/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	98,934.0000	102,966.0000	4.075	0	0	0
19/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	2,086.0000	1,733.0000	(16.922)	0	0	0
19/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	68,481.0000	72,102.0000	5.288	0	0	0
19/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	83,516.0000	87,377.0000	4.623	0	0	0
19/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	3,327.0000	2,802.0000	(15.780)	0	0	0
19/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,648.0000	3,081.0000	(15.543)	0	0	0
19/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	80,470.0000	84,289.0000	4.746	0	0	0

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19/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,247.0000	4,483.0000	(14.561)	0	0	0
19/02/2007	R186	2007/05/03			Bond Future	7.3530	7.2920	(0.830)	0.0000	0.0000	0
19/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	625.0000	411.0000	(34.240)	0	0	0
19/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	130,353.0000	137,871.0000	5.767	0	0	0
19/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	140,913.0000	148,512.0000	5.393	0	0	0
19/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	896.0000	603.0000	(32.701)	0	0	0
19/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	109,139.0000	116,411.0000	6.663	0	0	0
19/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,809.0000	1,270.0000	(29.795)	0	0	0
19/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	161,804.0000	169,505.0000	4.759	0	0	0
19/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	299.0000	189.0000	(36.789)	0	0	0
19/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	135,640.0000	143,201.0000	5.574	0	0	0
19/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	749.0000	498.0000	(33.511)	0	0	0
19/02/2007	R186	2007/08/02			Bond Future	7.3140	7.2510	(0.861)	0.0000	0.0000	0
19/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	5,045.0000	4,181.0000	(17.126)	0	0	0
19/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	138,562.0000	145,751.0000	5.188	0	0	0
19/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	4,583.0000	3,787.0000	(17.369)	0	0	0
19/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	143,502.0000	150,759.0000	5.057	0	0	0
19/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,384.0000	6,196.0000	(16.089)	0	0	0
19/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	118,914.0000	125,780.0000	5.774	0	0	0
19/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	168,200.0000	175,728.0000	4.476	0	0	0
19/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,162.0000	3,429.0000	(17.612)	0	0	0
19/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	148,446.0000	155,765.0000	4.930	0	0	0
19/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,827.0000	2,302.0000	(18.571)	0	0	0
19/02/2007	R194	2007/05/03			Bond Future	8.4780	8.4390	(0.460)	0.0000	0.0000	0
19/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,282.0000	1,152.0000	(10.140)	0	0	0
19/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,726.0000	5,900.0000	3.039	0	0	0
19/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,511.0000	1,367.0000	(9.530)	0	0	0
19/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,057.0000	1,885.0000	(8.362)	0	0	0
19/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,174.0000	4,306.0000	3.162	0	0	0
19/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,181.0000	5,340.0000	3.069	0	0	0
19/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,450.0000	5,617.0000	3.064	0	0	0
19/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,894.0000	7,094.0000	2.901	0	0	0
19/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	904.0000	799.0000	(11.615)	0	0	0

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19/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,393.0000	1,256.0000	(9.835)	0	0	0
19/02/2007	R194	2007/08/02			Bond Future	8.2700	8.2100	(0.726)	0.0000	0.0000	0
19/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,349.0000	3,177.0000	(5.136)	0	0	0
19/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,970.0000	6,128.0000	2.647	0	0	0
19/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,632.0000	6,802.0000	2.563	0	0	0
19/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,921.0000	2,763.0000	(5.409)	0	0	0
19/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,977.0000	7,154.0000	2.537	0	0	0
19/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,356.0000	2,217.0000	(5.900)	0	0	0
19/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,821.0000	2,666.0000	(5.495)	0	0	0
19/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,803.0000	6,977.0000	2.558	0	0	0
19/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,723.0000	2,571.0000	(5.582)	0	0	0
19/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,695.0000	7,884.0000	2.456	0	0	0
19/02/2007	R196	2007/05/03			Bond Future	8.2880	8.2380	(0.603)	0.0000	0.0000	0
19/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	5,152.0000	5,691.0000	10.462	0	0	0
19/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,381.0000	2,890.0000	(14.522)	0	0	0
19/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,740.0000	3,093.0000	12.883	0	0	0
19/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,588.0000	1,284.0000	(19.144)	0	0	0
19/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	614.0000	463.0000	(24.593)	0	0	0
19/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	8,360.0000	9,052.0000	8.278	0	0	0
19/02/2007	R196	2007/08/02			Bond Future	8.1760	8.1170	(0.722)	0.0000	0.0000	0
19/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,179.0000	5,619.0000	8.496	0	0	0
19/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,093.0000	3,666.0000	(10.432)	0	0	0
19/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,619.0000	2,300.0000	(12.180)	0	0	0
19/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,363.0000	7,912.0000	7.456	0	0	0
19/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,573.0000	1,352.0000	(14.050)	0	0	0
19/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,958.0000	10,603.0000	6.477	0	0	0
19/02/2007	R201	2007/05/03			Bond Future	7.6160	7.5540	(0.814)	0.0000	0.0000	0
19/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	65,114.0000	68,662.0000	5.449	0	0	0
19/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	78,438.0000	82,063.0000	4.621	0	0	0
19/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	431.0000	291.0000	(32.483)	0	0	0
19/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	174.0000	112.0000	(35.632)	0	0	0
19/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	1,018.0000	725.0000	(28.782)	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
19/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	67,779.0000	71,347.0000	5.264	0	0	0
19/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	361.0000	241.0000	(33.241)	0	0	0
19/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	51,880.0000	55,274.0000	6.542	0	0	0
19/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	62,452.0000	65,976.0000	5.643	0	0	0
19/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	514.0000	351.0000	(31.712)	0	0	0
19/02/2007	R201	2007/08/02			Bond Future	7.5590	7.4950	(0.847)	0.0000	0.0000	0
19/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	66,248.0000	69,547.0000	4.980	0	0	0
19/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,422.0000	1,162.0000	(18.284)	0	0	0
19/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	56,591.0000	59,734.0000	5.554	0	0	0
19/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	81,090.0000	84,554.0000	4.272	0	0	0
19/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,683.0000	3,102.0000	(15.775)	0	0	0
19/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	71,161.0000	74,523.0000	4.724	0	0	0
19/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,527.0000	2,101.0000	(16.858)	0	0	0
19/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,088.0000	1,726.0000	(17.337)	0	0	0
19/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	68,698.0000	72,029.0000	4.849	0	0	0
19/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,296.0000	1,904.0000	(17.073)	0	0	0
19/02/2007	R203	2007/05/03			Bond Future	7.5230	7.4620	(0.811)	0.0000	0.0000	0
19/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	68.0000	37.0000	(45.588)	0	0	0
19/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	231.0000	138.0000	(40.260)	0	0	0
19/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	82,048.0000	86,509.0000	5.437	0	0	0
19/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	49.0000	26.0000	(46.939)	0	0	0
19/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	68,889.0000	73,289.0000	6.387	0	0	0
19/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	85,322.0000	89,791.0000	5.238	0	0	0
19/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	101,526.0000	106,014.0000	4.421	0	0	0
19/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
19/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	88,586.0000	93,062.0000	5.053	0	0	0
19/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	35.0000	18.0000	(48.571)	0	0	0
19/02/2007	R203	2007/08/02			Bond Future	7.4720	7.4090	(0.843)	0.0000	0.0000	0
19/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	73,008.0000	77,222.0000	5.772	0	0	0
19/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	779.0000	593.0000	(23.877)	0	0	0
19/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	91,513.0000	95,936.0000	4.833	0	0	0
19/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	85,304.0000	89,672.0000	5.121	0	0	0
19/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	88,406.0000	92,803.0000	4.974	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
19/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	922.0000	707.0000	(23.319)	0	0	0
19/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,750.0000	1,380.0000	(21.143)	0	0	0
19/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	318.0000	233.0000	(26.730)	0	0	0
19/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	103,955.0000	108,453.0000	4.327	0	0	0
19/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	655.0000	495.0000	(24.427)	0	0	0
19/02/2007	R204	2007/05/03			Bond Future	7.4860	7.4250	(0.815)	0.0000	0.0000	0
19/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	90,855.0000	95,430.0000	5.035	0	0	0
19/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	94,196.0000	98,805.0000	4.893	0	0	0
19/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	849.0000	606.0000	(28.622)	0	0	0
19/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,667.0000	1,242.0000	(25.495)	0	0	0
19/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	110,902.0000	115,627.0000	4.261	0	0	0
19/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	77,584.0000	81,976.0000	5.661	0	0	0
19/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	275.0000	184.0000	(33.091)	0	0	0
19/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	592.0000	414.0000	(30.068)	0	0	0
19/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	97,540.0000	102,179.0000	4.756	0	0	0
19/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	710.0000	502.0000	(29.296)	0	0	0
19/02/2007	R204	2007/08/02			Bond Future	7.4410	7.3780	(0.847)	0.0000	0.0000	0
19/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,236.0000	2,730.0000	(15.637)	0	0	0
19/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	84,294.0000	88,408.0000	4.881	0	0	0
19/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	114,804.0000	119,376.0000	3.982	0	0	0
19/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	96,301.0000	100,631.0000	4.496	0	0	0
19/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,103.0000	1,748.0000	(16.881)	0	0	0
19/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,975.0000	3,378.0000	(15.019)	0	0	0
19/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,885.0000	5,073.0000	(13.798)	0	0	0
19/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	102,419.0000	106,841.0000	4.318	0	0	0
19/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	99,352.0000	103,729.0000	4.406	0	0	0
19/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,589.0000	3,039.0000	(15.325)	0	0	0
19/02/2007	R206	2007/05/03			Bond Future	7.6290	7.5620	(0.878)	0.0000	0.0000	0
19/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	22,385.0000	24,972.0000	11.557	0	0	0
19/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,524.0000	2,658.0000	(24.574)	0	0	0
19/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,393.0000	975.0000	(30.007)	0	0	0
19/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	32,713.0000	35,749.0000	9.281	0	0	0
19/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,587.0000	6,096.0000	(19.652)	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
19/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	13,787.0000	15,750.0000	14.238	0	0	0
19/02/2007	R206	2007/08/02			Bond Future	7.5700	7.5000	(0.925)	0.0000	0.0000	0
19/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	37,141.0000	39,984.0000	7.655	0	0	0
19/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,950.0000	21,999.0000	10.271	0	0	0
19/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,765.0000	3,091.0000	(17.902)	0	0	0
19/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,927.0000	30,408.0000	8.884	0	0	0
19/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,978.0000	9,511.0000	(13.363)	0	0	0
19/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,659.0000	5,624.0000	(15.543)	0	0	0
19/02/2007	R207	2007/05/03			Bond Future	7.4500	7.3890	(0.819)	0.0000	0.0000	0
19/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	93,961.0000	98,844.0000	5.197	0	0	0
19/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	73.0000	40.0000	(45.205)	0	0	0
19/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	79,937.0000	84,759.0000	6.032	0	0	0
19/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	234.0000	142.0000	(39.316)	0	0	0
19/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	114,617.0000	119,526.0000	4.283	0	0	0
19/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	39.0000	21.0000	(46.154)	0	0	0
19/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	53.0000	29.0000	(45.283)	0	0	0
19/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	97,441.0000	102,332.0000	5.019	0	0	0
19/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
19/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	100,907.0000	105,804.0000	4.853	0	0	0
19/02/2007	R207	2007/08/02			Bond Future	7.4070	7.3450	(0.837)	0.0000	0.0000	0
19/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	83,854.0000	88,466.0000	5.500	0	0	0
19/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,624.0000	1,278.0000	(21.305)	0	0	0
19/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	849.0000	650.0000	(23.439)	0	0	0
19/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	97,121.0000	101,879.0000	4.899	0	0	0
19/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	716.0000	544.0000	(24.022)	0	0	0
19/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	290.0000	212.0000	(26.897)	0	0	0
19/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,077.0000	121,957.0000	4.168	0	0	0
19/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	100,452.0000	105,238.0000	4.764	0	0	0
19/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	602.0000	454.0000	(24.585)	0	0	0
19/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	103,784.0000	108,594.0000	4.635	0	0	0
19/02/2007	TRT1	2007/05/03			Index Future	254.3230	255.2400	0.361	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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<b>Grand Total:</b>										<b>1,347</b>
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