

Derivatives High/Low Report

High/Low for 21/02/2007

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
21/02/2007	CRD1 2007/05/03			Index Future	110.6200	110.5640	(0.051)	0.0000	0.0000	10
21/02/2007	GOVI 2007/05/03			jGovi	258.9380	258.8040	(0.052)	0.0000	0.0000	144
21/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
21/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	239,380.0000	238,040.0000	(0.560)	0	0	0
21/02/2007	GOVI 2007/08/02			jGovi	264.5100	264.3750	(0.051)	0.0000	0.0000	0
21/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	2.0000	2.0000	-	0	0	0
21/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	240,102.0000	238,752.0000	(0.562)	0	0	0
21/02/2007	ILBI 2007/05/03			Index Future	273.9380	273.5930	(0.126)	0.0000	0.0000	0
21/02/2007	ILBI 2007/08/02			Index Future	280.1470	279.8010	(0.124)	0.0000	0.0000	0
21/02/2007	J153 2010/08/31			jSwap	8.4960	8.5230	0.318	0.0000	0.0000	0
21/02/2007	J157 2015/09/15			jSwap	8.2180	8.2160	(0.024)	0.0000	0.0000	0
21/02/2007	J186 2026/12/21			jSwap	7.7070	7.6870	(0.260)	0.0000	0.0000	0
21/02/2007	J194 2008/02/28			jSwap	8.9300	8.9410	0.123	0.0000	0.0000	0
21/02/2007	J201 2014/12/22			jSwap	8.2340	8.2400	0.073	0.0000	0.0000	0
21/02/2007	J203 2017/09/15			jSwap	8.1380	8.1320	(0.074)	0.0000	0.0000	0

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21/02/2007	J204	2018/12/21			jSwap	8.0600	8.0660	0.074	0.0000	0.0000	0
21/02/2007	J207	2020/01/15			jSwap	7.9980	8.0070	0.113	0.0000	0.0000	0
21/02/2007	JBAR	2005/12/21			jBar	9.0330	9.0330	-	0.0000	0.0000	0
21/02/2007	JFRA	2007/05/03			jFra	9.0970	9.1040	0.077	0.0000	0.0000	0
21/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	3,898.0000	3,915.0000	0.436	0	0	0
21/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	5.0000	4.0000	(20.000)	0	0	0
21/02/2007	JFRA	2007/08/02			jFra	9.0060	9.0350	0.322	0.0000	0.0000	0
21/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	3,747.0000	3,811.0000	1.708	0	0	0
21/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	74.0000	69.0000	(6.757)	0	0	0
21/02/2007	JFRA	2007/11/01			jFra	8.8230	8.8490	0.295	0.0000	0.0000	0
21/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	233.0000	223.0000	(4.292)	0	0	0
21/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,703.0000	3,760.0000	1.539	0	0	0
21/02/2007	JFRA	2008/02/07			jFra	8.6490	8.6750	0.301	0.0000	0.0000	0
21/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,991.0000	20,996.0000	0.024	0	0	0
21/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,192.0000	18,133.0000	(0.324)	0	0	0
21/02/2007	JN02	2007/05/03			jNote	8.5970	8.6240	0.314	0.0000	0.0000	0
21/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,187.0000	4,279.0000	2.197	0	0	0
21/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	16,123.0000	15,719.0000	(2.506)	0	0	0
21/02/2007	JN02	2007/08/02			jNote	8.4570	8.4900	0.390	0.0000	0.0000	0
21/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,397.0000	7,560.0000	2.204	0	0	0
21/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	21,915.0000	21,469.0000	(2.035)	0	0	0
21/02/2007	JN05	2007/05/03			jNote	8.2050	8.2240	0.232	0.0000	0.0000	0
21/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	272.0000	285.0000	4.779	0	0	0
21/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	42,637.0000	41,854.0000	(1.836)	0	0	0

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21/02/2007	JN05	2007/08/02			jNote	8.1370	8.1530	0.197	0.0000	0.0000	0
21/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	46,705.0000	46,070.0000	(1.360)	0	0	0
21/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,478.0000	1,522.0000	2.977	0	0	0
21/02/2007	JN10	2007/05/03			jNote	8.0070	7.9980	(0.112)	0.0000	0.0000	0
21/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	11.0000	9.0000	(18.182)	0	0	0
21/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	67,515.0000	68,121.0000	0.898	0	0	0
21/02/2007	JN10	2007/08/02			jNote	7.9540	7.9460	(0.101)	0.0000	0.0000	0
21/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	71,555.0000	72,084.0000	0.739	0	0	0
21/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	249.0000	234.0000	(6.024)	0	0	0
21/02/2007	JROD	2007/02/28			jRod	8.6140	8.6130	(0.012)	0.0000	0.0000	0
21/02/2007	JROD	2007/03/30			jRod	8.7530	8.7490	(0.046)	0.0000	0.0000	0
21/02/2007	JROD	2007/04/30			jRod	8.9120	8.9070	(0.056)	0.0000	0.0000	0
21/02/2007	JROD	2007/05/31			jRod	8.8490	8.8480	(0.011)	0.0000	0.0000	0
21/02/2007	OTH1	2007/05/03			Index Future	255.0240	254.9580	(0.026)	0.0000	0.0000	15
21/02/2007	R153	2007/05/03			Bond Future	7.8600	7.8600	-	0.0000	0.0000	166
21/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,188.0000	1,162.0000	(2.189)	0	0	0
21/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	21,010.0000	20,984.0000	(0.124)	0	0	0
21/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	448.0000	433.0000	(3.348)	0	0	0
21/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	27,977.0000	27,961.0000	(0.057)	0	0	0
21/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	530.0000	514.0000	(3.019)	0	0	0
21/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	26,554.0000	26,535.0000	(0.072)	0	0	0
21/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	29,412.0000	29,397.0000	(0.051)	0	0	0
21/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	627.0000	609.0000	(2.871)	0	0	0
21/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	223.0000	214.0000	(4.036)	0	0	0
21/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	35,228.0000	35,220.0000	(0.023)	0	0	0
21/02/2007	R153	2007/08/02			Bond Future	7.8150	7.7650	(0.640)	0.0000	0.0000	0
21/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,166.0000	2,843.0000	(10.202)	0	0	0

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21/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	27,647.0000	28,861.0000	4.391	0	0	0
21/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,893.0000	24,027.0000	4.953	0	0	0
21/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,243.0000	1,999.0000	(10.878)	0	0	0
21/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	30,110.0000	31,357.0000	4.141	0	0	0
21/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,314.0000	1,160.0000	(11.720)	0	0	0
21/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	35,165.0000	36,468.0000	3.705	0	0	0
21/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,054.0000	1,828.0000	(11.003)	0	0	0
21/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,881.0000	1,671.0000	(11.164)	0	0	0
21/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	28,872.0000	30,103.0000	4.264	0	0	0
21/02/2007	R157	2007/05/03			Bond Future	7.5250	7.5250	-	0.0000	0.0000	504
21/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	39,443.0000	39,366.0000	(0.195)	0	0	0
21/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	91,971.0000	91,958.0000	(0.014)	0	0	0
21/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	816.0000	787.0000	(3.554)	0	0	0
21/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	71,700.0000	71,672.0000	(0.039)	0	0	0
21/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,279.0000	4,203.0000	(1.776)	0	0	60
21/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	269.0000	256.0000	(4.833)	0	0	0
21/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	85,205.0000	85,188.0000	(0.020)	0	0	0
21/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	123.0000	117.0000	(4.878)	0	0	0
21/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,310.0000	16,204.0000	(0.650)	0	0	0
21/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	105,455.0000	105,448.0000	(0.007)	0	0	0
21/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	14,425.0000	14,319.0000	(0.735)	0	0	60
21/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	88,589.0000	88,574.0000	(0.017)	0	0	0
21/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	325.0000	310.0000	(4.615)	0	0	0
21/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	392.0000	375.0000	(4.337)	0	0	0
21/02/2007	R157	2007/08/02			Bond Future	7.5450	7.4450	(1.325)	0.0000	0.0000	3
21/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,047.0000	2,372.0000	(22.153)	0	0	0
21/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	102,942.0000	109,891.0000	6.750	0	0	0
21/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	87,344.0000	94,075.0000	7.706	0	0	0
21/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,709.0000	1,307.0000	(23.523)	0	0	0
21/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,769.0000	2,149.0000	(22.391)	0	0	0
21/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	84,254.0000	90,930.0000	7.924	0	0	0
21/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	72,060.0000	78,471.0000	8.897	0	0	0
21/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,441.0000	3,501.0000	(21.166)	0	0	0
21/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	90,446.0000	97,228.0000	7.498	0	0	0

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21/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,516.0000	1,947.0000	(22.615)	0	0	0
21/02/2007	R186	2007/05/03			Bond Future	7.2410	7.2380	(0.041)	0.0000	0.0000	0
21/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	144,304.0000	144,665.0000	0.250	0	0	0
21/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	452.0000	424.0000	(6.195)	0	0	0
21/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	122,701.0000	123,040.0000	0.276	0	0	0
21/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	304.0000	285.0000	(6.250)	0	0	0
21/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	976.0000	926.0000	(5.123)	0	0	0
21/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	154,989.0000	155,358.0000	0.238	0	0	0
21/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	176,037.0000	176,415.0000	0.215	0	0	0
21/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	136.0000	126.0000	(7.353)	0	0	0
21/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	149,658.0000	150,024.0000	0.245	0	0	0
21/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	371.0000	348.0000	(6.199)	0	0	0
21/02/2007	R186	2007/08/02			Bond Future	7.2000	7.1970	(0.042)	0.0000	0.0000	0
21/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,967.0000	2,904.0000	(2.123)	0	0	0
21/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	156,828.0000	157,147.0000	0.203	0	0	0
21/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	161,876.0000	162,201.0000	0.201	0	0	0
21/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	131,580.0000	131,869.0000	0.220	0	0	0
21/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,283.0000	3,215.0000	(2.071)	0	0	0
21/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,632.0000	3,558.0000	(2.037)	0	0	0
21/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,424.0000	5,326.0000	(1.807)	0	0	0
21/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	151,774.0000	152,089.0000	0.208	0	0	0
21/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	181,976.0000	182,318.0000	0.188	0	0	0
21/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,978.0000	1,931.0000	(2.376)	0	0	0
21/02/2007	R194	2007/05/03			Bond Future	8.3770	8.3650	(0.143)	0.0000	0.0000	0
21/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	1,693.0000	1,643.0000	(2.953)	0	0	0
21/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,016.0000	979.0000	(3.642)	0	0	0
21/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,598.0000	4,641.0000	0.935	0	0	0
21/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,248.0000	6,304.0000	0.896	0	0	0
21/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,214.0000	1,172.0000	(3.460)	0	0	0
21/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,671.0000	5,723.0000	0.917	0	0	0
21/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,474.0000	7,539.0000	0.870	0	0	0
21/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	696.0000	667.0000	(4.167)	0	0	0
21/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,112.0000	1,072.0000	(3.597)	0	0	0

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21/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,956.0000	6,010.0000	0.907	0	0	0
21/02/2007	R194	2007/08/02			Bond Future	8.1330	8.1160	(0.209)	0.0000	0.0000	0
21/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,242.0000	7,291.0000	0.677	0	0	0
21/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,509.0000	2,465.0000	(1.754)	0	0	0
21/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,422.0000	7,473.0000	0.687	0	0	0
21/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,418.0000	2,376.0000	(1.737)	0	0	0
21/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,079.0000	2,040.0000	(1.876)	0	0	0
21/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,063.0000	7,112.0000	0.694	0	0	0
21/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,001.0000	2,952.0000	(1.633)	0	0	0
21/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,373.0000	6,418.0000	0.706	0	0	0
21/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,168.0000	8,223.0000	0.673	0	0	0
21/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,602.0000	2,558.0000	(1.691)	0	0	0
21/02/2007	R196	2007/05/03			Bond Future	8.1830	8.1740	(0.110)	0.0000	0.0000	0
21/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	9,867.0000	9,996.0000	1.307	0	0	0
21/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	6,366.0000	6,467.0000	1.587	0	0	0
21/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,030.0000	979.0000	(4.951)	0	0	0
21/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	350.0000	326.0000	(6.857)	0	0	0
21/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	3,571.0000	3,636.0000	1.820	0	0	0
21/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,440.0000	2,353.0000	(3.566)	0	0	0
21/02/2007	R196	2007/08/02			Bond Future	8.0570	8.0480	(0.112)	0.0000	0.0000	0
21/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,286.0000	3,219.0000	(2.039)	0	0	0
21/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	6,122.0000	6,188.0000	1.078	0	0	0
21/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	8,521.0000	8,604.0000	0.974	0	0	0
21/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,027.0000	1,978.0000	(2.417)	0	0	0
21/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	11,303.0000	11,402.0000	0.876	0	0	0
21/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,169.0000	1,135.0000	(2.908)	0	0	0
21/02/2007	R201	2007/05/03			Bond Future	7.4930	7.5000	0.093	0.0000	0.0000	0
21/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	85,673.0000	85,252.0000	(0.491)	0	0	0
21/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	542.0000	538.0000	(0.738)	0	0	0
21/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	78.0000	76.0000	(2.564)	0	0	0
21/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	58,735.0000	58,312.0000	(0.720)	0	0	0
21/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	72,224.0000	71,802.0000	(0.584)	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
21/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	210.0000	207.0000	(1.429)	0	0	0
21/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	173.0000	170.0000	(1.734)	0	0	0
21/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	74,922.0000	74,500.0000	(0.563)	0	0	0
21/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	69,524.0000	69,102.0000	(0.607)	0	0	0
21/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	255.0000	252.0000	(1.176)	0	0	0
21/02/2007	R201	2007/08/02			Bond Future	7.4320	7.4390	0.094	0.0000	0.0000	0
21/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	88,046.0000	87,639.0000	(0.462)	0	0	0
21/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	973.0000	975.0000	0.206	0	0	0
21/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	62,966.0000	62,571.0000	(0.627)	0	0	0
21/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	77,935.0000	77,531.0000	(0.518)	0	0	0
21/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,653.0000	2,668.0000	0.565	0	0	0
21/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	75,417.0000	75,015.0000	(0.533)	0	0	0
21/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,610.0000	1,617.0000	0.435	0	0	0
21/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	72,908.0000	72,506.0000	(0.551)	0	0	0
21/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,781.0000	1,789.0000	0.449	0	0	0
21/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,457.0000	1,463.0000	0.412	0	0	0
21/02/2007	R203	2007/05/03			Bond Future	7.4060	7.4020	(0.054)	0.0000	0.0000	0
21/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	93,928.0000	94,223.0000	0.314	0	0	0
21/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
21/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	90,642.0000	90,937.0000	0.325	0	0	0
21/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	23.0000	21.0000	(8.696)	0	0	0
21/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	91.0000	84.0000	(7.692)	0	0	0
21/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	77,389.0000	77,678.0000	0.373	0	0	0
21/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	110,159.0000	110,455.0000	0.269	0	0	0
21/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
21/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
21/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	97,201.0000	97,497.0000	0.305	0	0	0
21/02/2007	R203	2007/08/02			Bond Future	7.3520	7.3490	(0.041)	0.0000	0.0000	0
21/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	566.0000	550.0000	(2.827)	0	0	0
21/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	93,701.0000	93,905.0000	0.218	0	0	0
21/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	96,852.0000	97,057.0000	0.212	0	0	0
21/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	81,140.0000	81,332.0000	0.237	0	0	0
21/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,129.0000	1,101.0000	(2.480)	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
21/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	180.0000	174.0000	(3.333)	0	0	0
21/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	112,570.0000	112,784.0000	0.190	0	0	0
21/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	472.0000	458.0000	(2.966)	0	0	0
21/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	393.0000	380.0000	(3.308)	0	0	0
21/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	100,002.0000	100,210.0000	0.208	0	0	0
21/02/2007	R204	2007/05/03			Bond Future	7.3850	7.3810	(0.054)	0.0000	0.0000	0
21/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	101,888.0000	102,182.0000	0.289	0	0	0
21/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	118,764.0000	119,072.0000	0.259	0	0	0
21/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	410.0000	386.0000	(5.854)	0	0	0
21/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	146.0000	135.0000	(7.534)	0	0	0
21/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	105,277.0000	105,574.0000	0.282	0	0	0
21/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	336.0000	315.0000	(6.250)	0	0	0
21/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	84,952.0000	85,220.0000	0.315	0	0	0
21/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,043.0000	993.0000	(4.794)	0	0	0
21/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	98,497.0000	98,787.0000	0.294	0	0	0
21/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	498.0000	470.0000	(5.622)	0	0	0
21/02/2007	R204	2007/08/02			Bond Future	7.3370	7.3330	(0.055)	0.0000	0.0000	0
21/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	122,415.0000	122,692.0000	0.226	0	0	0
21/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,564.0000	1,526.0000	(2.430)	0	0	0
21/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	106,662.0000	106,919.0000	0.241	0	0	0
21/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	109,798.0000	110,059.0000	0.238	0	0	0
21/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,464.0000	2,410.0000	(2.192)	0	0	0
21/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,749.0000	2,691.0000	(2.110)	0	0	0
21/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,633.0000	4,549.0000	(1.813)	0	0	0
21/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	91,191.0000	91,423.0000	0.254	0	0	0
21/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,061.0000	2,999.0000	(2.025)	0	0	0
21/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	103,537.0000	103,790.0000	0.244	0	0	0
21/02/2007	R206	2007/05/03			Bond Future	7.5010	7.5130	0.160	0.0000	0.0000	0
21/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	720.0000	738.0000	2.500	0	0	0
21/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	38,652.0000	38,047.0000	(1.565)	0	0	0
21/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	17,816.0000	17,322.0000	(2.773)	0	0	0
21/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,004.0000	5,132.0000	2.558	0	0	0
21/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	27,548.0000	26,981.0000	(2.058)	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
21/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,077.0000	2,131.0000	2.600	0	0	0
21/02/2007	R206	2007/08/02			Bond Future	7.4370	7.4500	0.175	0.0000	0.0000	0
21/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,606.0000	2,670.0000	2.456	0	0	0
21/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	32,809.0000	32,264.0000	(1.661)	0	0	0
21/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	24,033.0000	23,553.0000	(1.997)	0	0	0
21/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	42,676.0000	42,083.0000	(1.390)	0	0	0
21/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	8,367.0000	8,544.0000	2.115	0	0	0
21/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,847.0000	4,959.0000	2.311	0	0	0
21/02/2007	R207	2007/05/03			Bond Future	7.3380	7.3400	0.027	0.0000	0.0000	0
21/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	88,850.0000	88,683.0000	(0.188)	0	0	0
21/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	98.0000	93.0000	(5.102)	0	0	0
21/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	26.0000	25.0000	(3.846)	0	0	0
21/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	102,964.0000	102,800.0000	(0.159)	0	0	0
21/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
21/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	109,931.0000	109,767.0000	(0.149)	0	0	0
21/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
21/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0
21/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	106,456.0000	106,292.0000	(0.154)	0	0	0
21/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	123,659.0000	123,496.0000	(0.132)	0	0	0
21/02/2007	R207	2007/08/02			Bond Future	7.2930	7.2950	0.027	0.0000	0.0000	0
21/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,060.0000	1,050.0000	(0.943)	0	0	0
21/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	92,431.0000	92,261.0000	(0.184)	0	0	0
21/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	105,942.0000	105,775.0000	(0.158)	0	0	0
21/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	126,097.0000	125,932.0000	(0.131)	0	0	0
21/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	529.0000	523.0000	(1.134)	0	0	0
21/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	168.0000	165.0000	(1.786)	0	0	0
21/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	366.0000	361.0000	(1.366)	0	0	0
21/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	440.0000	435.0000	(1.136)	0	0	0
21/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	109,318.0000	109,152.0000	(0.152)	0	0	0
21/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	112,689.0000	112,523.0000	(0.147)	0	0	0
21/02/2007	TRT1	2007/05/03			Index Future	255.8540	255.7240	(0.051)	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:										1,462
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