

# Derivatives High/Low Report

High/Low for 23/02/2007

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
23/02/2007	CRD1 2007/05/03			Index Future	110.8880	110.7940	(0.085)	0.0000	0.0000	10
23/02/2007	GOVI 2007/05/03			jGovi	259.8030	259.4940	(0.119)	0.0000	0.0000	144
23/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
23/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	248,030.0000	244,940.0000	(1.246)	0	0	0
23/02/2007	GOVI 2007/08/02			jGovi	265.3960	265.0800	(0.119)	0.0000	0.0000	0
23/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	248,961.0000	245,801.0000	(1.269)	0	0	0
23/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	1.0000	1.0000	-	0	0	0
23/02/2007	ILBI 2007/05/03			Index Future	273.6320	273.6010	(0.011)	0.0000	0.0000	0
23/02/2007	ILBI 2007/08/02			Index Future	279.8570	279.8460	(0.004)	0.0000	0.0000	0
23/02/2007	J153 2010/08/31			jSwap	8.4860	8.5370	0.601	0.0000	0.0000	0
23/02/2007	J157 2015/09/15			jSwap	8.1660	8.2200	0.661	0.0000	0.0000	0
23/02/2007	J186 2026/12/21			jSwap	7.6570	7.7080	0.666	0.0000	0.0000	0
23/02/2007	J194 2008/02/28			jSwap	8.9500	8.9780	0.313	0.0000	0.0000	0
23/02/2007	J201 2014/12/22			jSwap	8.1840	8.2440	0.733	0.0000	0.0000	0
23/02/2007	J203 2017/09/15			jSwap	8.0850	8.1270	0.519	0.0000	0.0000	0

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23/02/2007	J204	2018/12/21			jSwap	8.0130	8.0570	0.549	0.0000	0.0000	0
23/02/2007	J207	2020/01/15			jSwap	7.9540	7.9980	0.553	0.0000	0.0000	0
23/02/2007	JBAR	2005/12/21			jBar	9.0330	9.0750	0.465	0.0000	0.0000	0
23/02/2007	JFRA	2007/05/03			jFra	9.1260	9.1570	0.340	0.0000	0.0000	0
23/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	3,967.0000	4,042.0000	1.891	0	0	0
23/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	4.0000	3.0000	(25.000)	0	0	0
23/02/2007	JFRA	2007/08/02			jFra	9.0530	9.0910	0.420	0.0000	0.0000	0
23/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	65.0000	59.0000	(9.231)	0	0	0
23/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	3,851.0000	3,937.0000	2.233	0	0	0
23/02/2007	JFRA	2007/11/01			jFra	8.8670	8.9210	0.609	0.0000	0.0000	0
23/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,800.0000	3,921.0000	3.184	0	0	0
23/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	215.0000	195.0000	(9.302)	0	0	0
23/02/2007	JFRA	2008/02/07			jFra	8.6890	8.7400	0.587	0.0000	0.0000	0
23/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,089.0000	18,001.0000	(0.486)	0	0	0
23/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,984.0000	21,021.0000	0.176	0	0	0
23/02/2007	JN02	2007/05/03			jNote	8.6270	8.6730	0.533	0.0000	0.0000	0
23/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,241.0000	4,444.0000	4.787	0	0	0
23/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,625.0000	14,982.0000	(4.115)	0	0	0
23/02/2007	JN02	2007/08/02			jNote	8.4770	8.5320	0.649	0.0000	0.0000	0
23/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	21,590.0000	20,879.0000	(3.293)	0	0	0
23/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,444.0000	7,745.0000	4.044	0	0	0
23/02/2007	JN05	2007/05/03			jNote	8.1580	8.2200	0.760	0.0000	0.0000	0
23/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	44,484.0000	41,970.0000	(5.651)	0	0	0
23/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	201.0000	258.0000	28.358	0	0	0

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23/02/2007	JN05	2007/08/02			jNote	8.0810	8.1450	0.792	0.0000	0.0000	0
23/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,251.0000	1,459.0000	16.627	0	0	0
23/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	48,778.0000	46,318.0000	(5.043)	0	0	0
23/02/2007	JN10	2007/05/03			jNote	7.9480	7.9930	0.566	0.0000	0.0000	0
23/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	5.0000	7.0000	40.000	0	0	0
23/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	71,684.0000	68,457.0000	(4.502)	0	0	0
23/02/2007	JN10	2007/08/02			jNote	7.8940	7.9380	0.557	0.0000	0.0000	0
23/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	75,756.0000	72,618.0000	(4.142)	0	0	0
23/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	171.0000	215.0000	25.731	0	0	0
23/02/2007	JROD	2007/02/28			jRod	8.6130	8.6120	(0.012)	0.0000	0.0000	0
23/02/2007	JROD	2007/03/30			jRod	8.7440	8.7490	0.057	0.0000	0.0000	0
23/02/2007	JROD	2007/04/30			jRod	8.9000	8.9220	0.247	0.0000	0.0000	0
23/02/2007	JROD	2007/05/31			jRod	8.8450	8.8650	0.226	0.0000	0.0000	0
23/02/2007	OTH1	2007/05/03			Index Future	255.9570	255.6800	(0.108)	0.0000	0.0000	15
23/02/2007	R153	2007/05/03			Bond Future	7.7700	7.7900	0.257	0.0000	0.0000	166
23/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	30,616.0000	30,004.0000	(1.999)	0	0	0
23/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	32,076.0000	31,461.0000	(1.917)	0	0	0
23/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	819.0000	859.0000	4.884	0	0	0
23/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	29,163.0000	28,555.0000	(2.085)	0	0	0
23/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	289.0000	303.0000	4.844	0	0	0
23/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	413.0000	433.0000	4.843	0	0	0
23/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	346.0000	363.0000	4.913	0	0	0
23/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	23,464.0000	22,876.0000	(2.506)	0	0	0
23/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	138.0000	144.0000	4.348	0	0	0
23/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	37,966.0000	37,344.0000	(1.638)	0	0	0
23/02/2007	R153	2007/08/02			Bond Future	7.6750	7.6950	0.261	0.0000	0.0000	0
23/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	31,116.0000	30,588.0000	(1.697)	0	0	0

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23/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,626.0000	1,683.0000	3.506	0	0	0
23/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,338.0000	2,419.0000	3.464	0	0	0
23/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	26,151.0000	25,647.0000	(1.927)	0	0	0
23/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	38,866.0000	38,314.0000	(1.420)	0	0	0
23/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	33,666.0000	33,129.0000	(1.595)	0	0	0
23/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,351.0000	1,399.0000	3.553	0	0	0
23/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	928.0000	961.0000	3.556	0	0	0
23/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,483.0000	1,535.0000	3.506	0	0	0
23/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	32,387.0000	31,854.0000	(1.646)	0	0	0
23/02/2007	R157	2007/05/03			Bond Future	7.4550	7.4750	0.268	7.4600	7.4600	482
23/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	13,524.0000	14,122.0000	4.422	0	0	0
23/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	16,925.0000	16,010.0000	(5.406)	0	0	60
23/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	560.0000	588.0000	5.000	0	0	0
23/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	76,730.0000	75,245.0000	(1.935)	0	0	0
23/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	43,688.0000	42,341.0000	(3.083)	0	0	0
23/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	3,238.0000	3,404.0000	5.127	0	0	60
23/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	259.0000	271.0000	4.633	0	0	0
23/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	90,358.0000	88,857.0000	(1.661)	0	0	0
23/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	110,694.0000	109,184.0000	(1.364)	0	0	0
23/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	77.0000	80.0000	3.896	0	0	0
23/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	174.0000	182.0000	4.598	0	0	0
23/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	93,762.0000	92,259.0000	(1.603)	0	0	0
23/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	97,162.0000	95,657.0000	(1.549)	0	0	0
23/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	212.0000	222.0000	4.717	0	0	0
23/02/2007	R157	2007/08/02			Bond Future	7.3750	7.3950	0.271	0.0000	0.0000	3
23/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,070.0000	1,110.0000	3.738	0	0	0
23/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	114,832.0000	113,390.0000	(1.256)	0	0	0
23/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	83,079.0000	81,707.0000	(1.651)	0	0	0
23/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,933.0000	3,042.0000	3.716	0	0	0
23/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	95,703.0000	94,296.0000	(1.470)	0	0	0
23/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,779.0000	1,846.0000	3.766	0	0	0
23/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,608.0000	1,669.0000	3.794	0	0	0
23/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	98,882.0000	97,467.0000	(1.431)	0	0	0
23/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,968.0000	2,042.0000	3.760	0	0	0

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23/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	102,066.0000	100,645.0000	(1.392)	0	0	0
23/02/2007	R186	2007/05/03			Bond Future	7.1620	7.1920	0.419	0.0000	0.0000	0
23/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	274.0000	304.0000	10.949	0	0	0
23/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	154,421.0000	150,527.0000	(2.522)	0	0	0
23/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	181.0000	200.0000	10.497	0	0	0
23/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	619.0000	686.0000	10.824	0	0	0
23/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	165,160.0000	161,256.0000	(2.364)	0	0	0
23/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	132,640.0000	128,783.0000	(2.908)	0	0	0
23/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	223.0000	247.0000	10.762	0	0	0
23/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	186,273.0000	182,358.0000	(2.102)	0	0	0
23/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	159,805.0000	155,905.0000	(2.440)	0	0	0
23/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	77.0000	86.0000	11.688	0	0	0
23/02/2007	R186	2007/08/02			Bond Future	7.1210	7.1500	0.407	0.0000	0.0000	0
23/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,876.0000	3,064.0000	6.537	0	0	0
23/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,592.0000	2,762.0000	6.559	0	0	0
23/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	140,784.0000	137,276.0000	(2.492)	0	0	0
23/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	166,413.0000	162,797.0000	(2.173)	0	0	0
23/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	161,295.0000	157,697.0000	(2.231)	0	0	0
23/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,352.0000	4,630.0000	6.388	0	0	0
23/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,336.0000	2,490.0000	6.592	0	0	0
23/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	171,521.0000	167,889.0000	(2.118)	0	0	0
23/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,538.0000	1,641.0000	6.697	0	0	0
23/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	191,813.0000	188,130.0000	(1.920)	0	0	0
23/02/2007	R194	2007/05/03			Bond Future	8.2050	8.2900	1.036	0.0000	0.0000	0
23/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	708.0000	822.0000	16.102	0	0	0
23/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	8,590.0000	8,006.0000	(6.799)	0	0	0
23/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	1,240.0000	1,416.0000	14.194	0	0	0
23/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	5,489.0000	5,001.0000	(8.891)	0	0	0
23/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	468.0000	549.0000	17.308	0	0	0
23/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	7,284.0000	6,733.0000	(7.565)	0	0	0
23/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	861.0000	993.0000	15.331	0	0	0
23/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	6,970.0000	6,428.0000	(7.776)	0	0	0
23/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	6,662.0000	6,129.0000	(8.001)	0	0	0

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23/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	782.0000	904.0000	15.601	0	0	0
23/02/2007	R194	2007/08/02			Bond Future	7.9190	8.0060	1.099	0.0000	0.0000	0
23/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	1,734.0000	1,848.0000	6.574	0	0	0
23/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,998.0000	8,635.0000	(4.034)	0	0	0
23/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,033.0000	2,162.0000	6.345	0	0	0
23/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	8,021.0000	7,676.0000	(4.301)	0	0	0
23/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	7,099.0000	6,774.0000	(4.578)	0	0	0
23/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,114.0000	2,247.0000	6.291	0	0	0
23/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	8,212.0000	7,863.0000	(4.250)	0	0	0
23/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,832.0000	7,491.0000	(4.354)	0	0	0
23/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	2,552.0000	2,705.0000	5.995	0	0	0
23/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,196.0000	2,333.0000	6.239	0	0	0
23/02/2007	R196	2007/05/03			Bond Future	8.0250	8.1050	0.997	0.0000	0.0000	0
23/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	1,415.0000	1,848.0000	30.601	0	0	0
23/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	512.0000	713.0000	39.258	0	0	0
23/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	146.0000	217.0000	48.630	0	0	0
23/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	5,219.0000	4,297.0000	(17.666)	0	0	0
23/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	12,336.0000	11,053.0000	(10.400)	0	0	0
23/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	8,521.0000	7,367.0000	(13.543)	0	0	0
23/02/2007	R196	2007/08/02			Bond Future	7.8850	7.9650	1.015	0.0000	0.0000	0
23/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	7,724.0000	6,926.0000	(10.331)	0	0	0
23/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,379.0000	1,636.0000	18.637	0	0	0
23/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,352.0000	2,734.0000	16.241	0	0	0
23/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	10,410.0000	9,486.0000	(8.876)	0	0	0
23/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	13,424.0000	12,402.0000	(7.613)	0	0	0
23/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	753.0000	912.0000	21.116	0	0	0
23/02/2007	R201	2007/05/03			Bond Future	7.4330	7.4580	0.336	0.0000	0.0000	0
23/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	50.0000	54.0000	8.000	0	0	0
23/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	89,245.0000	87,747.0000	(1.679)	0	0	0
23/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	384.0000	413.0000	7.552	0	0	0
23/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	62,176.0000	60,704.0000	(2.367)	0	0	0
23/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	116.0000	124.0000	6.897	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
23/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	142.0000	153.0000	7.746	0	0	0
23/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	75,756.0000	74,264.0000	(1.969)	0	0	0
23/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	78,465.0000	76,971.0000	(1.904)	0	0	0
23/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	73,043.0000	71,554.0000	(2.039)	0	0	0
23/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	174.0000	187.0000	7.471	0	0	0
23/02/2007	R201	2007/08/02			Bond Future	7.3730	7.3960	0.312	0.0000	0.0000	0
23/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	805.0000	842.0000	4.596	0	0	0
23/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	91,341.0000	90,027.0000	(1.439)	0	0	0
23/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	81,159.0000	79,863.0000	(1.597)	0	0	0
23/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,349.0000	1,411.0000	4.596	0	0	0
23/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	78,619.0000	77,330.0000	(1.640)	0	0	0
23/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,218.0000	1,274.0000	4.598	0	0	0
23/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,252.0000	2,354.0000	4.529	0	0	0
23/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	76,085.0000	74,803.0000	(1.685)	0	0	0
23/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	66,028.0000	64,778.0000	(1.893)	0	0	0
23/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,496.0000	1,565.0000	4.612	0	0	0
23/02/2007	R203	2007/05/03			Bond Future	7.3310	7.3510	0.273	0.0000	0.0000	0
23/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	82,932.0000	81,442.0000	(1.797)	0	0	0
23/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	48.0000	52.0000	8.333	0	0	0
23/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
23/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	96,216.0000	94,724.0000	(1.551)	0	0	0
23/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	11.0000	12.0000	9.091	0	0	0
23/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
23/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	99,506.0000	98,013.0000	(1.500)	0	0	0
23/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	102,782.0000	101,288.0000	(1.454)	0	0	0
23/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	115,744.0000	114,251.0000	(1.290)	0	0	0
23/02/2007	R203	2007/08/02			Bond Future	7.2780	7.2960	0.247	0.0000	0.0000	0
23/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	98,993.0000	97,686.0000	(1.320)	0	0	0
23/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	414.0000	435.0000	5.072	0	0	0
23/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	102,166.0000	100,856.0000	(1.282)	0	0	0
23/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	86,306.0000	85,019.0000	(1.491)	0	0	0
23/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	851.0000	891.0000	4.700	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
23/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	343.0000	360.0000	4.956	0	0	0
23/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	117,960.0000	116,639.0000	(1.120)	0	0	0
23/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	126.0000	132.0000	4.762	0	0	0
23/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	105,336.0000	104,023.0000	(1.246)	0	0	0
23/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	283.0000	297.0000	4.947	0	0	0
23/02/2007	R204	2007/05/03			Bond Future	7.3100	7.3350	0.342	0.0000	0.0000	0
23/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	92.0000	97.0000	5.435	0	0	0
23/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	124,698.0000	122,702.0000	(1.601)	0	0	0
23/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	111,149.0000	109,161.0000	(1.789)	0	0	0
23/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	222.0000	234.0000	5.405	0	0	0
23/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	104,323.0000	102,341.0000	(1.900)	0	0	0
23/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	336.0000	356.0000	5.952	0	0	0
23/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	90,632.0000	88,673.0000	(2.161)	0	0	0
23/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	274.0000	289.0000	5.474	0	0	0
23/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	107,739.0000	105,754.0000	(1.842)	0	0	0
23/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	736.0000	778.0000	5.707	0	0	0
23/02/2007	R204	2007/08/02			Bond Future	7.2620	7.2860	0.330	0.0000	0.0000	0
23/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,266.0000	1,321.0000	4.344	0	0	0
23/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	128,046.0000	126,199.0000	(1.442)	0	0	0
23/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	115,288.0000	113,471.0000	(1.576)	0	0	0
23/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,025.0000	2,110.0000	4.198	0	0	0
23/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	108,941.0000	107,143.0000	(1.650)	0	0	0
23/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,895.0000	4,048.0000	3.928	0	0	0
23/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,536.0000	2,640.0000	4.101	0	0	0
23/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,268.0000	2,362.0000	4.145	0	0	0
23/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	112,111.0000	110,302.0000	(1.614)	0	0	0
23/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	96,383.0000	94,634.0000	(1.815)	0	0	0
23/02/2007	R206	2007/05/03			Bond Future	7.4460	7.4770	0.416	0.0000	0.0000	0
23/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	519.0000	583.0000	12.331	0	0	0
23/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	41,308.0000	39,760.0000	(3.747)	0	0	0
23/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,598.0000	1,772.0000	10.889	0	0	0
23/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	4,076.0000	4,455.0000	9.298	0	0	0
23/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	29,928.0000	28,489.0000	(4.808)	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
23/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	19,745.0000	18,512.0000	(6.245)	0	0	0
23/02/2007	R206	2007/08/02			Bond Future	7.3830	7.4110	0.379	0.0000	0.0000	0
23/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	7,417.0000	7,816.0000	5.380	0	0	0
23/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,212.0000	2,361.0000	6.736	0	0	0
23/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,209.0000	4,464.0000	6.058	0	0	0
23/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	45,016.0000	43,746.0000	(2.821)	0	0	0
23/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	34,905.0000	33,741.0000	(3.335)	0	0	0
23/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	25,817.0000	24,797.0000	(3.951)	0	0	0
23/02/2007	R207	2007/05/03			Bond Future	7.2630	7.2830	0.275	0.0000	0.0000	0
23/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	53.0000	57.0000	7.547	0	0	0
23/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	94,927.0000	93,293.0000	(1.721)	0	0	0
23/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
23/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	109,073.0000	107,436.0000	(1.501)	0	0	0
23/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
23/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	112,568.0000	110,931.0000	(1.454)	0	0	0
23/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
23/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	116,046.0000	114,409.0000	(1.411)	0	0	0
23/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	129,779.0000	128,142.0000	(1.261)	0	0	0
23/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
23/02/2007	R207	2007/08/02			Bond Future	7.2190	7.2370	0.249	0.0000	0.0000	0
23/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	98,161.0000	96,736.0000	(1.452)	0	0	0
23/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	111,793.0000	110,349.0000	(1.292)	0	0	0
23/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	115,190.0000	113,744.0000	(1.255)	0	0	0
23/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	116.0000	122.0000	5.172	0	0	0
23/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	795.0000	832.0000	4.654	0	0	0
23/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	132,040.0000	130,583.0000	(1.103)	0	0	0
23/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	385.0000	404.0000	4.935	0	0	0
23/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	318.0000	334.0000	5.031	0	0	0
23/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	262.0000	275.0000	4.962	0	0	0
23/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	118,580.0000	117,131.0000	(1.222)	0	0	0
23/02/2007	TRT1	2007/05/03			Index Future	256.7090	256.4050	(0.118)	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>1,440</b>
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