



# Derivatives High/Low Report

High/Low for 14/02/2007

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
14/02/2007	CRD1 2007/05/03			Index Future	109.8920	109.9140	0.020	0.0000	0.0000	10
14/02/2007	GOVI 2007/05/03			jGovi	256.7005	256.8305	0.051	0.0000	0.0000	144
14/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	217,005.0000	218,305.0000	0.599	0	0	0
14/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
14/02/2007	GOVI 2007/08/02			jGovi	262.3435	262.4775	0.051	0.0000	0.0000	0
14/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	218,444.0000	219,783.0000	0.613	0	0	0
14/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	9.0000	8.0000	(11.111)	0	0	0
14/02/2007	ILBI 2007/05/03			Index Future	275.2460	275.1090	(0.050)	0.0000	0.0000	0
14/02/2007	ILBI 2007/08/02			Index Future	281.6340	281.4280	(0.073)	0.0000	0.0000	0
14/02/2007	J153 2010/08/31			jSwap	8.6910	8.6600	(0.357)	0.0000	0.0000	0
14/02/2007	J157 2015/09/15			jSwap	8.4010	8.3950	(0.071)	0.0000	0.0000	0
14/02/2007	J186 2026/12/21			jSwap	7.9110	7.9110	-	0.0000	0.0000	0
14/02/2007	J194 2008/02/28			jSwap	9.0850	9.0430	(0.462)	0.0000	0.0000	0
14/02/2007	J201 2014/12/22			jSwap	8.4320	8.4200	(0.142)	0.0000	0.0000	0
14/02/2007	J203 2017/09/15			jSwap	8.3280	8.3190	(0.108)	0.0000	0.0000	0

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14/02/2007	J204	2018/12/21			jSwap	8.2620	8.2540	(0.097)	0.0000	0.0000	0
14/02/2007	J207	2020/01/15			jSwap	8.1990	8.1930	(0.073)	0.0000	0.0000	0
14/02/2007	JBAR	2005/12/21			jBar	9.3670	9.3730	0.064	0.0000	0.0000	0
14/02/2007	JFRA	2007/05/03			jFra	9.3020	9.2380	(0.688)	0.0000	0.0000	0
14/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,394.0000	4,239.0000	(3.528)	0	0	0
14/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	3.0000	4.0000	33.333	0	0	0
14/02/2007	JFRA	2007/08/02			jFra	9.1940	9.1330	(0.663)	0.0000	0.0000	0
14/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	53.0000	61.0000	15.094	0	0	0
14/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,182.0000	4,041.0000	(3.372)	0	0	0
14/02/2007	JFRA	2007/11/01			jFra	9.0310	8.9400	(1.008)	0.0000	0.0000	0
14/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,188.0000	3,977.0000	(5.038)	0	0	0
14/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	174.0000	201.0000	15.517	0	0	0
14/02/2007	JFRA	2008/02/07			jFra	8.8320	8.7340	(1.110)	0.0000	0.0000	0
14/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,167.0000	18,254.0000	0.479	0	0	0
14/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,415.0000	21,266.0000	(0.696)	0	0	0
14/02/2007	JN02	2007/05/03			jNote	8.7930	8.7200	(0.830)	0.0000	0.0000	0
14/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,737.0000	5,220.0000	(9.012)	0	0	0
14/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,074.0000	14,896.0000	5.841	0	0	0
14/02/2007	JN02	2007/08/02			jNote	8.6560	8.5890	(0.774)	0.0000	0.0000	0
14/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	19,791.0000	20,540.0000	3.785	0	0	0
14/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,939.0000	8,454.0000	(5.426)	0	0	0
14/02/2007	JN05	2007/05/03			jNote	8.4010	8.3760	(0.298)	0.0000	0.0000	0
14/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	780.0000	688.0000	(11.795)	0	0	0
14/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	35,034.0000	35,990.0000	2.729	0	0	0

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14/02/2007	JN05	2007/08/02			jNote	8.3280	8.3090	(0.228)	0.0000	0.0000	0
14/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,515.0000	2,384.0000	(5.209)	0	0	0
14/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	39,803.0000	40,478.0000	1.696	0	0	0
14/02/2007	JN10	2007/05/03			jNote	8.2000	8.1900	(0.122)	0.0000	0.0000	0
14/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	54,038.0000	54,747.0000	1.312	0	0	0
14/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	99.0000	86.0000	(13.131)	0	0	0
14/02/2007	JN10	2007/08/02			jNote	8.1490	8.1410	(0.098)	0.0000	0.0000	0
14/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	743.0000	704.0000	(5.249)	0	0	0
14/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	58,282.0000	58,826.0000	0.933	0	0	0
14/02/2007	JROD	2007/02/28			jRod	8.7330	8.6390	(1.076)	0.0000	0.0000	0
14/02/2007	JROD	2007/03/30			jRod	8.9020	8.8980	(0.045)	0.0000	0.0000	0
14/02/2007	JROD	2007/04/30			jRod	9.2240	9.2220	(0.022)	0.0000	0.0000	0
14/02/2007	JROD	2007/05/31			jRod	9.0660	9.0660	-	0.0000	0.0000	0
14/02/2007	OTH1	2007/05/03			Index Future	252.9440	252.9890	0.018	0.0000	0.0000	15
14/02/2007	R153	2007/05/03			Bond Future	8.0400	8.0100	(0.373)	0.0000	0.0000	54
14/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,585.0000	17,286.0000	4.227	0	0	0
14/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	2,382.0000	2,150.0000	(9.740)	0	0	0
14/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	1,037.0000	916.0000	(11.668)	0	0	0
14/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	1,381.0000	1,230.0000	(10.934)	0	0	0
14/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	24,381.0000	25,195.0000	3.339	0	0	0
14/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,025.0000	23,824.0000	3.470	0	0	0
14/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	1,198.0000	1,063.0000	(11.269)	0	0	0
14/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,689.0000	22,471.0000	3.606	0	0	0
14/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,955.0000	30,816.0000	2.874	0	0	0
14/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	568.0000	495.0000	(12.852)	0	0	0
14/02/2007	R153	2007/08/02			Bond Future	7.9850	7.9550	(0.376)	0.0000	0.0000	0
14/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	4,556.0000	4,292.0000	(5.795)	0	0	0

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14/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,346.0000	19,951.0000	3.127	0	0	0
14/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	23,786.0000	24,449.0000	2.787	0	0	0
14/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	3,061.0000	2,868.0000	(6.305)	0	0	0
14/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	3,319.0000	3,113.0000	(6.207)	0	0	0
14/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	24,942.0000	25,618.0000	2.710	0	0	0
14/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	30,941.0000	31,672.0000	2.363	0	0	0
14/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,822.0000	2,641.0000	(6.414)	0	0	0
14/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,026.0000	1,888.0000	(6.811)	0	0	0
14/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,114.0000	26,802.0000	2.635	0	0	0
14/02/2007	R157	2007/05/03			Bond Future	7.7100	7.6900	(0.259)	0.0000	0.0000	504
14/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	75,342.0000	76,734.0000	1.848	0	0	0
14/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	72,053.0000	73,431.0000	1.912	0	0	0
14/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	91,889.0000	93,329.0000	1.567	0	0	0
14/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	1,080.0000	971.0000	(10.093)	0	0	0
14/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	398.0000	351.0000	(11.809)	0	0	0
14/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	2,024.0000	1,841.0000	(9.042)	0	0	0
14/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	919.0000	823.0000	(10.446)	0	0	0
14/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	8,241.0000	7,711.0000	(6.431)	0	0	60
14/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	780.0000	697.0000	(10.641)	0	0	0
14/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	78,641.0000	80,045.0000	1.785	0	0	0
14/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	59,068.0000	60,372.0000	2.208	0	0	0
14/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	29,564.0000	30,521.0000	3.237	0	0	0
14/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	25,075.0000	24,028.0000	(4.175)	0	0	0
14/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	9,350.0000	9,789.0000	4.695	0	0	60
14/02/2007	R157	2007/08/02			Bond Future	7.6750	7.6550	(0.261)	0.0000	0.0000	0
14/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	2,548.0000	2,405.0000	(5.612)	0	0	0
14/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	4,378.0000	4,154.0000	(5.116)	0	0	0
14/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,304.0000	95,613.0000	1.388	0	0	0
14/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	76,108.0000	77,336.0000	1.613	0	0	0
14/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	79,102.0000	80,345.0000	1.571	0	0	0
14/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	64,363.0000	65,518.0000	1.795	0	0	0
14/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	82,114.0000	83,372.0000	1.532	0	0	0
14/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	4,004.0000	3,796.0000	(5.195)	0	0	0
14/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	3,661.0000	3,467.0000	(5.299)	0	0	0

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14/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	6,222.0000	5,925.0000	(4.773)	0	0	0
14/02/2007	R186	2007/05/03			Bond Future	7.3830	7.3840	0.014	0.0000	0.0000	0
14/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	1,134.0000	1,100.0000	(2.998)	0	0	0
14/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	105,733.0000	105,554.0000	(0.169)	0	0	0
14/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	2,220.0000	2,168.0000	(2.342)	0	0	0
14/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	126,773.0000	126,613.0000	(0.126)	0	0	0
14/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	396.0000	380.0000	(4.040)	0	0	0
14/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	803.0000	776.0000	(3.362)	0	0	0
14/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	137,274.0000	137,121.0000	(0.111)	0	0	0
14/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	158,084.0000	157,941.0000	(0.090)	0	0	0
14/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	132,029.0000	131,872.0000	(0.119)	0	0	0
14/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	955.0000	925.0000	(3.141)	0	0	0
14/02/2007	R186	2007/08/02			Bond Future	7.3370	7.3380	0.014	0.0000	0.0000	0
14/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,555.0000	4,514.0000	(0.900)	0	0	0
14/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	145,916.0000	145,749.0000	(0.114)	0	0	0
14/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,989.0000	7,936.0000	(0.663)	0	0	0
14/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	141,003.0000	140,833.0000	(0.121)	0	0	0
14/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	116,598.0000	116,417.0000	(0.155)	0	0	0
14/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	5,499.0000	5,455.0000	(0.800)	0	0	0
14/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	5,005.0000	4,962.0000	(0.859)	0	0	0
14/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	136,095.0000	135,923.0000	(0.126)	0	0	0
14/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,117.0000	3,084.0000	(1.059)	0	0	0
14/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	165,568.0000	165,408.0000	(0.097)	0	0	0
14/02/2007	R194	2007/05/03			Bond Future	8.6380	8.6830	0.521	0.0000	0.0000	0
14/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	4,912.0000	4,665.0000	(5.029)	0	0	0
14/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,715.0000	1,818.0000	6.006	0	0	0
14/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,415.0000	4,181.0000	(5.300)	0	0	0
14/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,246.0000	1,325.0000	6.340	0	0	0
14/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	5,990.0000	5,719.0000	(4.524)	0	0	0
14/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,992.0000	2,108.0000	5.823	0	0	0
14/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	3,509.0000	3,302.0000	(5.899)	0	0	0
14/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	4,660.0000	4,419.0000	(5.172)	0	0	0
14/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,639.0000	2,781.0000	5.381	0	0	0

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14/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,850.0000	1,959.0000	5.892	0	0	0
14/02/2007	R194	2007/08/02			Bond Future	8.3700	8.4200	0.597	0.0000	0.0000	0
14/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,062.0000	3,155.0000	3.037	0	0	0
14/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,959.0000	3,049.0000	3.042	0	0	0
14/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,665.0000	6,482.0000	(2.746)	0	0	0
14/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,497.0000	6,316.0000	(2.786)	0	0	0
14/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,363.0000	7,170.0000	(2.621)	0	0	0
14/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,616.0000	3,721.0000	2.904	0	0	0
14/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,571.0000	2,652.0000	3.151	0	0	0
14/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,691.0000	5,522.0000	(2.970)	0	0	0
14/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,168.0000	3,263.0000	2.999	0	0	0
14/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,331.0000	6,152.0000	(2.827)	0	0	0
14/02/2007	R196	2007/05/03			Bond Future	8.4730	8.3960	(0.909)	0.0000	0.0000	0
14/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,583.0000	2,012.0000	27.100	0	0	0
14/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,947.0000	6,906.0000	16.126	0	0	0
14/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,877.0000	2,286.0000	(20.542)	0	0	0
14/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,335.0000	4,471.0000	(16.195)	0	0	0
14/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,330.0000	4,032.0000	21.081	0	0	0
14/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,312.0000	978.0000	(25.457)	0	0	0
14/02/2007	R196	2007/08/02			Bond Future	8.3430	8.2470	(1.151)	0.0000	0.0000	0
14/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,881.0000	6,718.0000	14.232	0	0	0
14/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,002.0000	4,663.0000	16.517	0	0	0
14/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,365.0000	4,619.0000	(13.905)	0	0	0
14/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,586.0000	3,016.0000	(15.895)	0	0	0
14/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,260.0000	1,852.0000	(18.053)	0	0	0
14/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,196.0000	9,194.0000	12.177	0	0	0
14/02/2007	R201	2007/05/03			Bond Future	7.6660	7.6520	(0.183)	0.0000	0.0000	0
14/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	1,330.0000	1,232.0000	(7.368)	0	0	0
14/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	75,550.0000	76,354.0000	1.064	0	0	0
14/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	249.0000	224.0000	(10.040)	0	0	0
14/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	49,230.0000	49,960.0000	1.483	0	0	0
14/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	64,953.0000	65,737.0000	1.207	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
14/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	497.0000	453.0000	(8.853)	0	0	0
14/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	59,671.0000	60,441.0000	1.290	0	0	0
14/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	695.0000	637.0000	(8.345)	0	0	0
14/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	588.0000	538.0000	(8.503)	0	0	0
14/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	62,309.0000	63,087.0000	1.249	0	0	0
14/02/2007	R201	2007/08/02			Bond Future	7.5990	7.5830	(0.211)	0.0000	0.0000	0
14/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	66,683.0000	67,490.0000	1.210	0	0	0
14/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,629.0000	1,548.0000	(4.972)	0	0	0
14/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	69,124.0000	69,940.0000	1.180	0	0	0
14/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,977.0000	79,823.0000	1.071	0	0	0
14/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,600.0000	2,481.0000	(4.577)	0	0	0
14/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,370.0000	2,259.0000	(4.684)	0	0	0
14/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,124.0000	3,951.0000	(4.195)	0	0	0
14/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	54,712.0000	55,466.0000	1.378	0	0	0
14/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	64,257.0000	65,055.0000	1.242	0	0	0
14/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,855.0000	2,726.0000	(4.518)	0	0	0
14/02/2007	R203	2007/05/03			Bond Future	7.5660	7.5570	(0.119)	0.0000	0.0000	0
14/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	56.0000	50.0000	(10.714)	0	0	0
14/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	77.0000	68.0000	(11.688)	0	0	0
14/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	333.0000	305.0000	(8.408)	0	0	0
14/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	82,198.0000	82,848.0000	0.791	0	0	0
14/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	65,840.0000	66,470.0000	0.957	0	0	0
14/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	85,455.0000	86,108.0000	0.764	0	0	0
14/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	105.0000	94.0000	(10.476)	0	0	0
14/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	78,933.0000	79,581.0000	0.821	0	0	0
14/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
14/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	98,380.0000	99,037.0000	0.668	0	0	0
14/02/2007	R203	2007/08/02			Bond Future	7.5060	7.4960	(0.133)	0.0000	0.0000	0
14/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	70,807.0000	71,448.0000	0.905	0	0	0
14/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,011.0000	1,928.0000	(4.127)	0	0	0
14/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	775.0000	737.0000	(4.903)	0	0	0
14/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,079.0000	1,029.0000	(4.634)	0	0	0
14/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	916.0000	872.0000	(4.803)	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
14/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	89,169.0000	89,855.0000	0.769	0	0	0
14/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	82,998.0000	83,672.0000	0.812	0	0	0
14/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	86,080.0000	86,760.0000	0.790	0	0	0
14/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	383.0000	362.0000	(5.483)	0	0	0
14/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	101,558.0000	102,260.0000	0.691	0	0	0
14/02/2007	R204	2007/05/03			Bond Future	7.5350	7.5210	(0.186)	0.0000	0.0000	0
14/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	2,108.0000	1,968.0000	(6.641)	0	0	0
14/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	74,176.0000	75,134.0000	1.292	0	0	0
14/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	382.0000	346.0000	(9.424)	0	0	0
14/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	87,269.0000	88,282.0000	1.161	0	0	0
14/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	107,160.0000	108,222.0000	0.991	0	0	0
14/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,111.0000	1,026.0000	(7.651)	0	0	0
14/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	789.0000	725.0000	(8.112)	0	0	0
14/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	93,889.0000	94,922.0000	1.100	0	0	0
14/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	90,576.0000	91,599.0000	1.129	0	0	0
14/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	938.0000	864.0000	(7.889)	0	0	0
14/02/2007	R204	2007/08/02			Bond Future	7.4820	7.4660	(0.214)	0.0000	0.0000	0
14/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	93,584.0000	94,646.0000	1.135	0	0	0
14/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,393.0000	2,282.0000	(4.639)	0	0	0
14/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,516.0000	6,274.0000	(3.714)	0	0	0
14/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	111,904.0000	113,036.0000	1.012	0	0	0
14/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	99,634.0000	100,722.0000	1.092	0	0	0
14/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,640.0000	3,485.0000	(4.258)	0	0	0
14/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	81,735.0000	82,736.0000	1.225	0	0	0
14/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,448.0000	4,266.0000	(4.092)	0	0	0
14/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,600.0000	97,675.0000	1.113	0	0	0
14/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	4,027.0000	3,859.0000	(4.172)	0	0	0
14/02/2007	R206	2007/05/03			Bond Future	7.6790	7.6650	(0.182)	0.0000	0.0000	0
14/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	20,611.0000	21,088.0000	2.314	0	0	0
14/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,318.0000	4,078.0000	(5.558)	0	0	0
14/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,807.0000	1,678.0000	(7.139)	0	0	0
14/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	30,559.0000	31,148.0000	1.927	0	0	0
14/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	8,867.0000	8,488.0000	(4.274)	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
14/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	12,499.0000	12,839.0000	2.720	0	0	0
14/02/2007	R206	2007/08/02			Bond Future	7.6080	7.5920	(0.210)	0.0000	0.0000	0
14/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,957.0000	19,382.0000	2.242	0	0	0
14/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	26,688.0000	27,215.0000	1.975	0	0	0
14/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,887.0000	11,512.0000	(3.155)	0	0	0
14/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,322.0000	7,048.0000	(3.742)	0	0	0
14/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	35,687.0000	36,303.0000	1.726	0	0	0
14/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,213.0000	4,028.0000	(4.391)	0	0	0
14/02/2007	R207	2007/05/03			Bond Future	7.4840	7.4750	(0.120)	0.0000	0.0000	0
14/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	98,201.0000	98,915.0000	0.727	0	0	0
14/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
14/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	321.0000	293.0000	(8.723)	0	0	0
14/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	58.0000	52.0000	(10.345)	0	0	0
14/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	111,897.0000	112,616.0000	0.643	0	0	0
14/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	77,298.0000	77,991.0000	0.897	0	0	0
14/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	106.0000	95.0000	(10.377)	0	0	0
14/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	91,269.0000	91,979.0000	0.778	0	0	0
14/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	94,741.0000	95,453.0000	0.752	0	0	0
14/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	78.0000	70.0000	(10.256)	0	0	0
14/02/2007	R207	2007/08/02			Bond Future	7.4340	7.4240	(0.135)	0.0000	0.0000	0
14/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	342.0000	323.0000	(5.556)	0	0	0
14/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	697.0000	662.0000	(5.022)	0	0	0
14/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	114,980.0000	115,756.0000	0.675	0	0	0
14/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	101,730.0000	102,490.0000	0.747	0	0	0
14/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,834.0000	1,757.0000	(4.198)	0	0	0
14/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	81,915.0000	82,633.0000	0.877	0	0	0
14/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	95,097.0000	95,846.0000	0.788	0	0	0
14/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	975.0000	928.0000	(4.821)	0	0	0
14/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	98,413.0000	99,167.0000	0.766	0	0	0
14/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	826.0000	785.0000	(4.964)	0	0	0
14/02/2007	TRT1	2007/05/03			Index Future	253.6520	253.7770	0.049	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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