

Derivatives High/Low Report

High/Low for 15/02/2007

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
15/02/2007	CRD1 2007/05/03			Index Future	109.9140	110.0470	0.121	0.0000	0.0000	10
15/02/2007	GOVI 2007/05/03			jGovi	256.8305	257.5700	0.288	0.0000	0.0000	144
15/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
15/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	218,305.0000	225,700.0000	3.387	0	0	0
15/02/2007	GOVI 2007/08/02			jGovi	262.4775	263.2300	0.287	0.0000	0.0000	0
15/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	219,783.0000	227,305.0000	3.422	0	0	0
15/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	8.0000	5.0000	(37.500)	0	0	0
15/02/2007	ILBI 2007/05/03			Index Future	275.1090	275.0730	(0.013)	0.0000	0.0000	0
15/02/2007	ILBI 2007/08/02			Index Future	281.4280	281.2810	(0.052)	0.0000	0.0000	0
15/02/2007	J153 2010/08/31			jSwap	8.6600	8.5580	(1.178)	0.0000	0.0000	0
15/02/2007	J157 2015/09/15			jSwap	8.3950	8.3100	(1.013)	0.0000	0.0000	0
15/02/2007	J186 2026/12/21			jSwap	7.9110	7.8110	(1.264)	0.0000	0.0000	0
15/02/2007	J194 2008/02/28			jSwap	9.0430	8.9660	(0.851)	0.0000	0.0000	0
15/02/2007	J201 2014/12/22			jSwap	8.4200	8.3250	(1.128)	0.0000	0.0000	0
15/02/2007	J203 2017/09/15			jSwap	8.3190	8.2350	(1.010)	0.0000	0.0000	0

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15/02/2007	J204	2018/12/21			jSwap	8.2540	8.1670	(1.054)	0.0000	0.0000	0
15/02/2007	J207	2020/01/15			jSwap	8.1930	8.1060	(1.062)	0.0000	0.0000	0
15/02/2007	JBAR	2005/12/21			jBar	9.3730	9.3250	(0.512)	0.0000	0.0000	0
15/02/2007	JFRA	2007/05/03			jFra	9.2380	9.0820	(1.689)	0.0000	0.0000	0
15/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,239.0000	3,864.0000	(8.846)	0	0	0
15/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	4.0000	7.0000	75.000	0	0	0
15/02/2007	JFRA	2007/08/02			jFra	9.1330	8.9800	(1.675)	0.0000	0.0000	0
15/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	61.0000	84.0000	37.705	0	0	0
15/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,041.0000	3,693.0000	(8.612)	0	0	0
15/02/2007	JFRA	2007/11/01			jFra	8.9400	8.8370	(1.152)	0.0000	0.0000	0
15/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,977.0000	3,742.0000	(5.909)	0	0	0
15/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	201.0000	235.0000	16.915	0	0	0
15/02/2007	JFRA	2008/02/07			jFra	8.7340	8.6440	(1.030)	0.0000	0.0000	0
15/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,254.0000	18,335.0000	0.444	0	0	0
15/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,266.0000	21,124.0000	(0.668)	0	0	0
15/02/2007	JN02	2007/05/03			jNote	8.7200	8.6010	(1.365)	0.0000	0.0000	0
15/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,220.0000	4,473.0000	(14.310)	0	0	0
15/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,896.0000	16,337.0000	9.674	0	0	0
15/02/2007	JN02	2007/08/02			jNote	8.5890	8.4710	(1.374)	0.0000	0.0000	0
15/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,540.0000	21,929.0000	6.762	0	0	0
15/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,454.0000	7,669.0000	(9.286)	0	0	0
15/02/2007	JN05	2007/05/03			jNote	8.3760	8.2690	(1.277)	0.0000	0.0000	0
15/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	35,990.0000	40,166.0000	11.603	0	0	0
15/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	688.0000	432.0000	(37.209)	0	0	0

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15/02/2007	JN05	2007/08/02			jNote	8.3090	8.2060	(1.240)	0.0000	0.0000	0
15/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,384.0000	1,851.0000	(22.357)	0	0	0
15/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	40,478.0000	44,228.0000	9.264	0	0	0
15/02/2007	JN10	2007/05/03			jNote	8.1900	8.1030	(1.062)	0.0000	0.0000	0
15/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	86.0000	38.0000	(55.814)	0	0	0
15/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	54,747.0000	60,820.0000	11.093	0	0	0
15/02/2007	JN10	2007/08/02			jNote	8.1410	8.0550	(1.056)	0.0000	0.0000	0
15/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	58,826.0000	64,653.0000	9.905	0	0	0
15/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	704.0000	458.0000	(34.943)	0	0	0
15/02/2007	JROD	2007/02/28			jRod	8.6390	8.6340	(0.058)	0.0000	0.0000	0
15/02/2007	JROD	2007/03/30			jRod	8.8980	8.8710	(0.303)	0.0000	0.0000	0
15/02/2007	JROD	2007/04/30			jRod	9.2220	9.1710	(0.553)	0.0000	0.0000	0
15/02/2007	JROD	2007/05/31			jRod	9.0660	9.0370	(0.320)	0.0000	0.0000	0
15/02/2007	OTH1	2007/05/03			Index Future	252.9890	253.6500	0.261	0.0000	0.0000	15
15/02/2007	R153	2007/05/03			Bond Future	8.0100	7.9400	(0.874)	0.0000	0.0000	54
15/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	2,150.0000	1,708.0000	(20.558)	0	0	0
15/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,824.0000	25,762.0000	8.135	0	0	0
15/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	25,195.0000	27,162.0000	7.807	0	0	0
15/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,286.0000	19,029.0000	10.083	0	0	0
15/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	22,471.0000	24,377.0000	8.482	0	0	0
15/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	916.0000	700.0000	(23.581)	0	0	0
15/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	1,230.0000	952.0000	(22.602)	0	0	0
15/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	1,063.0000	817.0000	(23.142)	0	0	0
15/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	495.0000	369.0000	(25.455)	0	0	0
15/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	30,816.0000	32,873.0000	6.675	0	0	0
15/02/2007	R153	2007/08/02			Bond Future	7.9550	7.8750	(1.006)	0.0000	0.0000	0
15/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,449.0000	26,301.0000	7.575	0	0	0

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15/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	3,113.0000	2,642.0000	(15.130)	0	0	0
15/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,951.0000	21,660.0000	8.566	0	0	0
15/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	4,292.0000	3,679.0000	(14.282)	0	0	0
15/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,672.0000	33,686.0000	6.359	0	0	0
15/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,802.0000	28,714.0000	7.134	0	0	0
15/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,641.0000	2,231.0000	(15.524)	0	0	0
15/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,888.0000	1,580.0000	(16.314)	0	0	0
15/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,868.0000	2,429.0000	(15.307)	0	0	0
15/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,618.0000	27,501.0000	7.350	0	0	0
15/02/2007	R157	2007/05/03			Bond Future	7.6900	7.6450	(0.585)	0.0000	0.0000	504
15/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	1,841.0000	1,524.0000	(17.219)	0	0	0
15/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	60,372.0000	63,410.0000	5.032	0	0	0
15/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	7,711.0000	6,702.0000	(13.085)	0	0	60
15/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	351.0000	277.0000	(21.083)	0	0	0
15/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	971.0000	788.0000	(18.847)	0	0	0
15/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	73,431.0000	76,602.0000	4.318	0	0	0
15/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	93,329.0000	96,609.0000	3.514	0	0	0
15/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	30,521.0000	32,867.0000	7.687	0	0	0
15/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	24,028.0000	21,856.0000	(9.039)	0	0	0
15/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	76,734.0000	79,930.0000	4.165	0	0	0
15/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	9,789.0000	10,972.0000	12.085	0	0	60
15/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	80,045.0000	83,263.0000	4.020	0	0	0
15/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	697.0000	560.0000	(19.656)	0	0	0
15/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	823.0000	665.0000	(19.198)	0	0	0
15/02/2007	R157	2007/08/02			Bond Future	7.6550	7.6050	(0.653)	0.0000	0.0000	0
15/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	2,405.0000	2,113.0000	(12.141)	0	0	0
15/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	95,613.0000	98,961.0000	3.502	0	0	0
15/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	65,518.0000	68,527.0000	4.593	0	0	0
15/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,925.0000	5,293.0000	(10.667)	0	0	0
15/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,336.0000	80,508.0000	4.102	0	0	0
15/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	3,796.0000	3,362.0000	(11.433)	0	0	0
15/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	3,467.0000	3,066.0000	(11.566)	0	0	0
15/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	4,154.0000	3,685.0000	(11.290)	0	0	0
15/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,345.0000	83,552.0000	3.992	0	0	0

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15/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	83,372.0000	86,611.0000	3.885	0	0	0
15/02/2007	R186	2007/05/03			Bond Future	7.3840	7.3400	(0.596)	0.0000	0.0000	0
15/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	1,100.0000	879.0000	(20.091)	0	0	0
15/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	2,168.0000	1,769.0000	(18.404)	0	0	0
15/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	105,554.0000	110,757.0000	4.929	0	0	0
15/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	126,613.0000	131,994.0000	4.250	0	0	0
15/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	776.0000	614.0000	(20.876)	0	0	0
15/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	137,121.0000	142,562.0000	3.968	0	0	0
15/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	925.0000	735.0000	(20.541)	0	0	0
15/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	157,941.0000	163,459.0000	3.494	0	0	0
15/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	131,872.0000	137,286.0000	4.105	0	0	0
15/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	380.0000	295.0000	(22.368)	0	0	0
15/02/2007	R186	2007/08/02			Bond Future	7.3380	7.2930	(0.613)	0.0000	0.0000	0
15/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	5,455.0000	4,852.0000	(11.054)	0	0	0
15/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	4,962.0000	4,407.0000	(11.185)	0	0	0
15/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	116,417.0000	121,313.0000	4.206	0	0	0
15/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	135,923.0000	141,045.0000	3.768	0	0	0
15/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	140,833.0000	146,002.0000	3.670	0	0	0
15/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,936.0000	7,106.0000	(10.459)	0	0	0
15/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	145,749.0000	150,962.0000	3.577	0	0	0
15/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,514.0000	4,002.0000	(11.342)	0	0	0
15/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,084.0000	2,717.0000	(11.900)	0	0	0
15/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	165,408.0000	170,767.0000	3.240	0	0	0
15/02/2007	R194	2007/05/03			Bond Future	8.6830	8.5340	(1.716)	0.0000	0.0000	0
15/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	5,719.0000	6,568.0000	14.845	0	0	0
15/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,818.0000	1,424.0000	(21.672)	0	0	0
15/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,325.0000	1,014.0000	(23.472)	0	0	0
15/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	4,665.0000	5,431.0000	16.420	0	0	0
15/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,181.0000	4,902.0000	17.245	0	0	0
15/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,781.0000	2,251.0000	(19.058)	0	0	0
15/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,959.0000	1,543.0000	(21.235)	0	0	0
15/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	3,302.0000	3,931.0000	19.049	0	0	0
15/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	4,419.0000	5,163.0000	16.836	0	0	0

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15/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,108.0000	1,670.0000	(20.778)	0	0	0
15/02/2007	R194	2007/08/02			Bond Future	8.4200	8.2140	(2.447)	0.0000	0.0000	0
15/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,170.0000	7,917.0000	10.418	0	0	0
15/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,721.0000	3,239.0000	(12.954)	0	0	0
15/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,049.0000	2,629.0000	(13.775)	0	0	0
15/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,482.0000	7,189.0000	10.907	0	0	0
15/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,155.0000	2,724.0000	(13.661)	0	0	0
15/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,316.0000	7,013.0000	11.035	0	0	0
15/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,652.0000	2,272.0000	(14.329)	0	0	0
15/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,263.0000	2,822.0000	(13.515)	0	0	0
15/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,152.0000	6,839.0000	11.167	0	0	0
15/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,522.0000	6,167.0000	11.681	0	0	0
15/02/2007	R196	2007/05/03			Bond Future	8.3960	8.3250	(0.846)	0.0000	0.0000	0
15/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	4,471.0000	3,742.0000	(16.305)	0	0	0
15/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,286.0000	1,814.0000	(20.647)	0	0	0
15/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,906.0000	7,851.0000	13.684	0	0	0
15/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,012.0000	2,478.0000	23.161	0	0	0
15/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	978.0000	729.0000	(25.460)	0	0	0
15/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,032.0000	4,755.0000	17.932	0	0	0
15/02/2007	R196	2007/08/02			Bond Future	8.2470	8.1680	(0.958)	0.0000	0.0000	0
15/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,663.0000	5,257.0000	12.739	0	0	0
15/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,619.0000	4,053.0000	(12.254)	0	0	0
15/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,718.0000	7,454.0000	10.956	0	0	0
15/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,016.0000	2,592.0000	(14.058)	0	0	0
15/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,194.0000	10,059.0000	9.408	0	0	0
15/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,852.0000	1,557.0000	(15.929)	0	0	0
15/02/2007	R201	2007/05/03			Bond Future	7.6520	7.5930	(0.771)	0.0000	0.0000	0
15/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	1,232.0000	959.0000	(22.159)	0	0	0
15/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	224.0000	164.0000	(26.786)	0	0	0
15/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	453.0000	340.0000	(24.945)	0	0	0
15/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	49,960.0000	53,187.0000	6.459	0	0	0
15/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	538.0000	406.0000	(24.535)	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
15/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	76,354.0000	79,794.0000	4.505	0	0	0
15/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	63,087.0000	66,455.0000	5.339	0	0	0
15/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	65,737.0000	69,124.0000	5.152	0	0	0
15/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	60,441.0000	63,788.0000	5.538	0	0	0
15/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	637.0000	484.0000	(24.019)	0	0	0
15/02/2007	R201	2007/08/02			Bond Future	7.5830	7.5220	(0.804)	0.0000	0.0000	0
15/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	69,940.0000	73,160.0000	4.604	0	0	0
15/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,548.0000	1,316.0000	(14.987)	0	0	0
15/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,481.0000	2,130.0000	(14.148)	0	0	0
15/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	79,823.0000	83,135.0000	4.149	0	0	0
15/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	67,490.0000	70,682.0000	4.730	0	0	0
15/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,259.0000	1,936.0000	(14.298)	0	0	0
15/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,951.0000	3,427.0000	(13.262)	0	0	0
15/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	65,055.0000	68,217.0000	4.861	0	0	0
15/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	55,466.0000	58,486.0000	5.445	0	0	0
15/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,726.0000	2,345.0000	(13.977)	0	0	0
15/02/2007	R203	2007/05/03			Bond Future	7.5570	7.5020	(0.728)	0.0000	0.0000	0
15/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	50.0000	32.0000	(36.000)	0	0	0
15/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	66,470.0000	70,415.0000	5.935	0	0	0
15/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	79,581.0000	83,586.0000	5.033	0	0	0
15/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	305.0000	213.0000	(30.164)	0	0	0
15/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	94.0000	62.0000	(34.043)	0	0	0
15/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	68.0000	45.0000	(33.824)	0	0	0
15/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	82,848.0000	86,862.0000	4.845	0	0	0
15/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	86,108.0000	90,127.0000	4.667	0	0	0
15/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
15/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	99,037.0000	103,069.0000	4.071	0	0	0
15/02/2007	R203	2007/08/02			Bond Future	7.4960	7.4410	(0.734)	0.0000	0.0000	0
15/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	83,672.0000	87,477.0000	4.548	0	0	0
15/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,029.0000	843.0000	(18.076)	0	0	0
15/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	86,760.0000	90,590.0000	4.414	0	0	0
15/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	71,448.0000	75,121.0000	5.141	0	0	0
15/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,928.0000	1,610.0000	(16.494)	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
15/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	872.0000	711.0000	(18.463)	0	0	0
15/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	102,260.0000	106,177.0000	3.830	0	0	0
15/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	362.0000	288.0000	(20.442)	0	0	0
15/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	89,855.0000	93,707.0000	4.287	0	0	0
15/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	737.0000	597.0000	(18.996)	0	0	0
15/02/2007	R204	2007/05/03			Bond Future	7.5210	7.4670	(0.718)	0.0000	0.0000	0
15/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	75,134.0000	79,026.0000	5.180	0	0	0
15/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,968.0000	1,612.0000	(18.089)	0	0	0
15/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	88,282.0000	92,325.0000	4.580	0	0	0
15/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	346.0000	267.0000	(22.832)	0	0	0
15/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,026.0000	821.0000	(19.981)	0	0	0
15/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	108,222.0000	112,391.0000	3.852	0	0	0
15/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	94,922.0000	99,019.0000	4.316	0	0	0
15/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	725.0000	573.0000	(20.966)	0	0	0
15/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	864.0000	687.0000	(20.486)	0	0	0
15/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	91,599.0000	95,671.0000	4.445	0	0	0
15/02/2007	R204	2007/08/02			Bond Future	7.4660	7.4110	(0.737)	0.0000	0.0000	0
15/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	94,646.0000	98,449.0000	4.018	0	0	0
15/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,282.0000	1,993.0000	(12.664)	0	0	0
15/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,274.0000	5,612.0000	(10.551)	0	0	0
15/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	113,036.0000	117,036.0000	3.539	0	0	0
15/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,266.0000	3,781.0000	(11.369)	0	0	0
15/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,859.0000	3,412.0000	(11.583)	0	0	0
15/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	100,722.0000	104,600.0000	3.850	0	0	0
15/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,485.0000	3,074.0000	(11.793)	0	0	0
15/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	97,675.0000	101,517.0000	3.933	0	0	0
15/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	82,736.0000	86,363.0000	4.384	0	0	0
15/02/2007	R206	2007/05/03			Bond Future	7.6650	7.6060	(0.770)	0.0000	0.0000	0
15/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,078.0000	3,311.0000	(18.808)	0	0	0
15/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	21,088.0000	23,356.0000	10.755	0	0	0
15/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,678.0000	1,299.0000	(22.586)	0	0	0
15/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	8,488.0000	7,188.0000	(15.316)	0	0	0
15/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,148.0000	33,803.0000	8.524	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
15/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	12,839.0000	14,572.0000	13.498	0	0	0
15/02/2007	R206	2007/08/02			Bond Future	7.5920	7.5310	(0.803)	0.0000	0.0000	0
15/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,512.0000	10,261.0000	(10.867)	0	0	0
15/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,048.0000	6,167.0000	(12.500)	0	0	0
15/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,215.0000	29,392.0000	7.999	0	0	0
15/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,382.0000	21,190.0000	9.328	0	0	0
15/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,028.0000	3,454.0000	(14.250)	0	0	0
15/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,303.0000	38,787.0000	6.842	0	0	0
15/02/2007	R207	2007/05/03			Bond Future	7.4750	7.4260	(0.656)	0.0000	0.0000	0
15/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
15/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	98,915.0000	102,833.0000	3.961	0	0	0
15/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	293.0000	214.0000	(26.962)	0	0	0
15/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	112,616.0000	116,546.0000	3.490	0	0	0
15/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	77,991.0000	81,847.0000	4.944	0	0	0
15/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	52.0000	35.0000	(32.692)	0	0	0
15/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	95.0000	66.0000	(30.526)	0	0	0
15/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	91,979.0000	95,885.0000	4.247	0	0	0
15/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	70.0000	48.0000	(31.429)	0	0	0
15/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	95,453.0000	99,366.0000	4.099	0	0	0
15/02/2007	R207	2007/08/02			Bond Future	7.4240	7.3740	(0.673)	0.0000	0.0000	0
15/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	323.0000	261.0000	(19.195)	0	0	0
15/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	115,756.0000	119,683.0000	3.392	0	0	0
15/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	662.0000	544.0000	(17.825)	0	0	0
15/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	102,490.0000	106,361.0000	3.777	0	0	0
15/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	82,633.0000	86,348.0000	4.496	0	0	0
15/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	95,846.0000	99,677.0000	3.997	0	0	0
15/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	99,167.0000	103,019.0000	3.884	0	0	0
15/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,757.0000	1,484.0000	(15.538)	0	0	0
15/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	928.0000	771.0000	(16.918)	0	0	0
15/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	785.0000	649.0000	(17.325)	0	0	0
15/02/2007	TRT1	2007/05/03			Index Future	253.7770	254.4950	0.283	0.0000	0.0000	500

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