



Derivatives High/Low Report

High/Low for 16/02/2007

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
16/02/2007	CRD1 2007/05/03			Index Future	110.0470	110.1260	0.072	0.0000	0.0000	10
16/02/2007	GOVI 2007/05/03			jGovi	257.5700	257.3900	(0.070)	0.0000	0.0000	144
16/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
16/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	225,700.0000	223,900.0000	(0.798)	0	0	0
16/02/2007	GOVI 2007/08/02			jGovi	263.2300	262.9300	(0.114)	0.0000	0.0000	0
16/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	5.0000	6.0000	20.000	0	0	0
16/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	227,305.0000	224,306.0000	(1.319)	0	0	0
16/02/2007	ILBI 2007/05/03			Index Future	275.0730	274.3470	(0.264)	0.0000	0.0000	0
16/02/2007	ILBI 2007/08/02			Index Future	281.2810	280.5880	(0.246)	0.0000	0.0000	0
16/02/2007	J153 2010/08/31			jSwap	8.5580	8.5660	0.093	0.0000	0.0000	0
16/02/2007	J157 2015/09/15			jSwap	8.3100	8.3360	0.313	0.0000	0.0000	0
16/02/2007	J186 2026/12/21			jSwap	7.8110	7.8360	0.320	0.0000	0.0000	0
16/02/2007	J194 2008/02/28			jSwap	8.9660	8.9500	(0.178)	0.0000	0.0000	0
16/02/2007	J201 2014/12/22			jSwap	8.3250	8.3530	0.336	0.0000	0.0000	0
16/02/2007	J203 2017/09/15			jSwap	8.2350	8.2610	0.316	0.0000	0.0000	0

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16/02/2007	J204	2018/12/21			jSwap	8.1670	8.1980	0.380	0.0000	0.0000	0
16/02/2007	J207	2020/01/15			jSwap	8.1060	8.1410	0.432	0.0000	0.0000	0
16/02/2007	JBAR	2005/12/21			jBar	9.3250	9.0250	(3.217)	0.0000	0.0000	0
16/02/2007	JFRA	2007/05/03			jFra	9.0820	9.1280	0.506	0.0000	0.0000	0
16/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	3,864.0000	3,974.0000	2.847	0	0	0
16/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	7.0000	5.0000	(28.571)	0	0	0
16/02/2007	JFRA	2007/08/02			jFra	8.9800	9.0390	0.657	0.0000	0.0000	0
16/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	3,693.0000	3,825.0000	3.574	0	0	0
16/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	84.0000	73.0000	(13.095)	0	0	0
16/02/2007	JFRA	2007/11/01			jFra	8.8370	8.8600	0.260	0.0000	0.0000	0
16/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,742.0000	3,792.0000	1.336	0	0	0
16/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	235.0000	226.0000	(3.830)	0	0	0
16/02/2007	JFRA	2008/02/07			jFra	8.6440	8.7190	0.868	0.0000	0.0000	0
16/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,335.0000	18,220.0000	(0.627)	0	0	0
16/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,124.0000	21,188.0000	0.303	0	0	0
16/02/2007	JN02	2007/05/03			jNote	8.6010	8.6480	0.546	0.0000	0.0000	0
16/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	16,337.0000	15,683.0000	(4.003)	0	0	0
16/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,473.0000	4,685.0000	4.740	0	0	0
16/02/2007	JN02	2007/08/02			jNote	8.4710	8.5180	0.555	0.0000	0.0000	0
16/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	21,929.0000	21,317.0000	(2.791)	0	0	0
16/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,669.0000	7,923.0000	3.312	0	0	0
16/02/2007	JN05	2007/05/03			jNote	8.2690	8.3010	0.387	0.0000	0.0000	0
16/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	40,166.0000	38,880.0000	(3.202)	0	0	0
16/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	432.0000	478.0000	10.648	0	0	0

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16/02/2007	JN05	2007/08/02			jNote	8.2060	8.2380	0.390	0.0000	0.0000	0
16/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	44,228.0000	43,020.0000	(2.731)	0	0	0
16/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,851.0000	1,979.0000	6.915	0	0	0
16/02/2007	JN10	2007/05/03			jNote	8.1030	8.1350	0.395	0.0000	0.0000	0
16/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,820.0000	58,578.0000	(3.686)	0	0	0
16/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	38.0000	48.0000	26.316	0	0	0
16/02/2007	JN10	2007/08/02			jNote	8.0550	8.0870	0.397	0.0000	0.0000	0
16/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,653.0000	62,463.0000	(3.387)	0	0	0
16/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	458.0000	527.0000	15.066	0	0	0
16/02/2007	JROD	2007/02/28			jRod	8.6340	8.6230	(0.127)	0.0000	0.0000	0
16/02/2007	JROD	2007/03/30			jRod	8.8710	8.7790	(1.037)	0.0000	0.0000	0
16/02/2007	JROD	2007/04/30			jRod	9.1710	8.9360	(2.562)	0.0000	0.0000	0
16/02/2007	JROD	2007/05/31			jRod	9.0370	8.8550	(2.014)	0.0000	0.0000	0
16/02/2007	OTH1	2007/05/03			Index Future	253.6500	253.5000	(0.059)	0.0000	0.0000	15
16/02/2007	R153	2007/05/03			Bond Future	7.9400	7.9400	-	0.0000	0.0000	54
16/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	19,029.0000	18,998.0000	(0.163)	0	0	0
16/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,708.0000	1,678.0000	(1.756)	0	0	0
16/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,377.0000	24,355.0000	(0.090)	0	0	0
16/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,873.0000	32,861.0000	(0.037)	0	0	0
16/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	27,162.0000	27,144.0000	(0.066)	0	0	0
16/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	700.0000	682.0000	(2.571)	0	0	0
16/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	952.0000	930.0000	(2.311)	0	0	0
16/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	817.0000	797.0000	(2.448)	0	0	0
16/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,762.0000	25,742.0000	(0.078)	0	0	0
16/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	369.0000	357.0000	(3.252)	0	0	0
16/02/2007	R153	2007/08/02			Bond Future	7.8750	7.8750	-	0.0000	0.0000	0
16/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,679.0000	3,655.0000	(0.652)	0	0	0

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16/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	21,660.0000	21,637.0000	(0.106)	0	0	0
16/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	26,301.0000	26,280.0000	(0.080)	0	0	0
16/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,714.0000	28,695.0000	(0.066)	0	0	0
16/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	27,501.0000	27,481.0000	(0.073)	0	0	0
16/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,429.0000	2,409.0000	(0.823)	0	0	0
16/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,642.0000	2,621.0000	(0.795)	0	0	0
16/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,231.0000	2,212.0000	(0.852)	0	0	0
16/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,580.0000	1,564.0000	(1.013)	0	0	0
16/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	33,686.0000	33,670.0000	(0.047)	0	0	0
16/02/2007	R157	2007/05/03			Bond Future	7.6450	7.6450	-	0.0000	0.0000	504
16/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	79,930.0000	79,906.0000	(0.030)	0	0	0
16/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	788.0000	762.0000	(3.299)	0	0	0
16/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	96,609.0000	96,597.0000	(0.012)	0	0	0
16/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	665.0000	642.0000	(3.459)	0	0	0
16/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	76,602.0000	76,576.0000	(0.034)	0	0	0
16/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	32,867.0000	32,778.0000	(0.271)	0	0	0
16/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	6,702.0000	6,614.0000	(1.313)	0	0	60
16/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	277.0000	265.0000	(4.332)	0	0	0
16/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	560.0000	540.0000	(3.571)	0	0	0
16/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	83,263.0000	83,242.0000	(0.025)	0	0	0
16/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	1,524.0000	1,483.0000	(2.690)	0	0	0
16/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	63,410.0000	63,369.0000	(0.065)	0	0	0
16/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	21,856.0000	21,757.0000	(0.453)	0	0	0
16/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	10,972.0000	10,873.0000	(0.902)	0	0	60
16/02/2007	R157	2007/08/02			Bond Future	7.6050	7.6050	-	0.0000	0.0000	0
16/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	2,113.0000	2,086.0000	(1.278)	0	0	0
16/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	98,961.0000	98,934.0000	(0.027)	0	0	0
16/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	86,611.0000	86,577.0000	(0.039)	0	0	0
16/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	3,066.0000	3,033.0000	(1.076)	0	0	0
16/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	83,552.0000	83,516.0000	(0.043)	0	0	0
16/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	80,508.0000	80,470.0000	(0.047)	0	0	0
16/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	3,362.0000	3,327.0000	(1.041)	0	0	0
16/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,685.0000	3,648.0000	(1.004)	0	0	0
16/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	68,527.0000	68,481.0000	(0.067)	0	0	0

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16/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,293.0000	5,247.0000	(0.869)	0	0	0
16/02/2007	R186	2007/05/03			Bond Future	7.3400	7.3530	0.177	0.0000	0.0000	0
16/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,769.0000	1,809.0000	2.261	0	0	0
16/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	110,757.0000	109,139.0000	(1.461)	0	0	0
16/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	295.0000	299.0000	1.356	0	0	0
16/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	163,459.0000	161,804.0000	(1.012)	0	0	0
16/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	131,994.0000	130,353.0000	(1.243)	0	0	0
16/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	614.0000	625.0000	1.792	0	0	0
16/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	142,562.0000	140,913.0000	(1.157)	0	0	0
16/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	879.0000	896.0000	1.934	0	0	0
16/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	735.0000	749.0000	1.905	0	0	0
16/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	137,286.0000	135,640.0000	(1.199)	0	0	0
16/02/2007	R186	2007/08/02			Bond Future	7.2930	7.3140	0.288	0.0000	0.0000	0
16/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,106.0000	7,384.0000	3.912	0	0	0
16/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	121,313.0000	118,914.0000	(1.978)	0	0	0
16/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	141,045.0000	138,562.0000	(1.760)	0	0	0
16/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,852.0000	5,045.0000	3.978	0	0	0
16/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	4,407.0000	4,583.0000	3.994	0	0	0
16/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	146,002.0000	143,502.0000	(1.712)	0	0	0
16/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	170,767.0000	168,200.0000	(1.503)	0	0	0
16/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,717.0000	2,827.0000	4.049	0	0	0
16/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,002.0000	4,162.0000	3.998	0	0	0
16/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	150,962.0000	148,446.0000	(1.667)	0	0	0
16/02/2007	R194	2007/05/03			Bond Future	8.5340	8.4780	(0.656)	0.0000	0.0000	0
16/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,902.0000	5,181.0000	5.692	0	0	0
16/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,543.0000	1,393.0000	(9.721)	0	0	0
16/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,568.0000	6,894.0000	4.963	0	0	0
16/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,163.0000	5,450.0000	5.559	0	0	0
16/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,670.0000	1,511.0000	(9.521)	0	0	0
16/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,014.0000	904.0000	(10.848)	0	0	0
16/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,431.0000	5,726.0000	5.432	0	0	0
16/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,424.0000	1,282.0000	(9.972)	0	0	0
16/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	3,931.0000	4,174.0000	6.182	0	0	0

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16/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,251.0000	2,057.0000	(8.618)	0	0	0
16/02/2007	R194	2007/08/02			Bond Future	8.2140	8.2700	0.682	0.0000	0.0000	0
16/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,013.0000	6,803.0000	(2.994)	0	0	0
16/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,724.0000	2,821.0000	3.561	0	0	0
16/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,917.0000	7,695.0000	(2.804)	0	0	0
16/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,189.0000	6,977.0000	(2.949)	0	0	0
16/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,822.0000	2,921.0000	3.508	0	0	0
16/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,629.0000	2,723.0000	3.576	0	0	0
16/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,272.0000	2,356.0000	3.697	0	0	0
16/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,839.0000	6,632.0000	(3.027)	0	0	0
16/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,239.0000	3,349.0000	3.396	0	0	0
16/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,167.0000	5,970.0000	(3.194)	0	0	0
16/02/2007	R196	2007/05/03			Bond Future	8.3250	8.2880	(0.444)	0.0000	0.0000	0
16/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,851.0000	8,360.0000	6.483	0	0	0
16/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	729.0000	614.0000	(15.775)	0	0	0
16/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,478.0000	2,740.0000	10.573	0	0	0
16/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,814.0000	1,588.0000	(12.459)	0	0	0
16/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,755.0000	5,152.0000	8.349	0	0	0
16/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,742.0000	3,381.0000	(9.647)	0	0	0
16/02/2007	R196	2007/08/02			Bond Future	8.1680	8.1760	0.098	0.0000	0.0000	0
16/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,053.0000	4,093.0000	0.987	0	0	0
16/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,454.0000	7,363.0000	(1.221)	0	0	0
16/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,592.0000	2,619.0000	1.042	0	0	0
16/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,257.0000	5,179.0000	(1.484)	0	0	0
16/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,059.0000	9,958.0000	(1.004)	0	0	0
16/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,557.0000	1,573.0000	1.028	0	0	0
16/02/2007	R201	2007/05/03			Bond Future	7.5930	7.6160	0.303	0.0000	0.0000	0
16/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	53,187.0000	51,880.0000	(2.457)	0	0	0
16/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	959.0000	1,018.0000	6.152	0	0	0
16/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	164.0000	174.0000	6.098	0	0	0
16/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	69,124.0000	67,779.0000	(1.946)	0	0	0
16/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	340.0000	361.0000	6.176	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
16/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	79,794.0000	78,438.0000	(1.699)	0	0	0
16/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	406.0000	431.0000	6.158	0	0	0
16/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	63,788.0000	62,452.0000	(2.094)	0	0	0
16/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	66,455.0000	65,114.0000	(2.018)	0	0	0
16/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	484.0000	514.0000	6.198	0	0	0
16/02/2007	R201	2007/08/02			Bond Future	7.5220	7.5590	0.492	0.0000	0.0000	0
16/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	83,135.0000	81,090.0000	(2.460)	0	0	0
16/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,316.0000	1,422.0000	8.055	0	0	0
16/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,427.0000	3,683.0000	7.470	0	0	0
16/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	58,486.0000	56,591.0000	(3.240)	0	0	0
16/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	73,160.0000	71,161.0000	(2.732)	0	0	0
16/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,936.0000	2,088.0000	7.851	0	0	0
16/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,130.0000	2,296.0000	7.793	0	0	0
16/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	70,682.0000	68,698.0000	(2.807)	0	0	0
16/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	68,217.0000	66,248.0000	(2.886)	0	0	0
16/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,345.0000	2,527.0000	7.761	0	0	0
16/02/2007	R203	2007/05/03			Bond Future	7.5020	7.5230	0.280	0.0000	0.0000	0
16/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	32.0000	35.0000	9.375	0	0	0
16/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	62.0000	68.0000	9.677	0	0	0
16/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	83,586.0000	82,048.0000	(1.840)	0	0	0
16/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	90,127.0000	88,586.0000	(1.710)	0	0	0
16/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	86,862.0000	85,322.0000	(1.773)	0	0	0
16/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	45.0000	49.0000	8.889	0	0	0
16/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	213.0000	231.0000	8.451	0	0	0
16/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	70,415.0000	68,889.0000	(2.167)	0	0	0
16/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	103,069.0000	101,526.0000	(1.497)	0	0	0
16/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
16/02/2007	R203	2007/08/02			Bond Future	7.4410	7.4720	0.417	0.0000	0.0000	0
16/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	711.0000	779.0000	9.564	0	0	0
16/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	93,707.0000	91,513.0000	(2.341)	0	0	0
16/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	597.0000	655.0000	9.715	0	0	0
16/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	90,590.0000	88,406.0000	(2.411)	0	0	0
16/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	87,477.0000	85,304.0000	(2.484)	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
16/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	843.0000	922.0000	9.371	0	0	0
16/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	75,121.0000	73,008.0000	(2.813)	0	0	0
16/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,610.0000	1,750.0000	8.696	0	0	0
16/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	288.0000	318.0000	10.417	0	0	0
16/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	106,177.0000	103,955.0000	(2.093)	0	0	0
16/02/2007	R204	2007/05/03			Bond Future	7.4670	7.4860	0.254	0.0000	0.0000	0
16/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	112,391.0000	110,902.0000	(1.325)	0	0	0
16/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	267.0000	275.0000	2.996	0	0	0
16/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,612.0000	1,667.0000	3.412	0	0	0
16/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	79,026.0000	77,584.0000	(1.825)	0	0	0
16/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	821.0000	849.0000	3.410	0	0	0
16/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	99,019.0000	97,540.0000	(1.494)	0	0	0
16/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	573.0000	592.0000	3.316	0	0	0
16/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	92,325.0000	90,855.0000	(1.592)	0	0	0
16/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	687.0000	710.0000	3.348	0	0	0
16/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	95,671.0000	94,196.0000	(1.542)	0	0	0
16/02/2007	R204	2007/08/02			Bond Future	7.4110	7.4410	0.405	0.0000	0.0000	0
16/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,993.0000	2,103.0000	5.519	0	0	0
16/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	117,036.0000	114,804.0000	(1.907)	0	0	0
16/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,612.0000	5,885.0000	4.865	0	0	0
16/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	86,363.0000	84,294.0000	(2.396)	0	0	0
16/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,074.0000	3,236.0000	5.270	0	0	0
16/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	104,600.0000	102,419.0000	(2.085)	0	0	0
16/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,412.0000	3,589.0000	5.188	0	0	0
16/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	98,449.0000	96,301.0000	(2.182)	0	0	0
16/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	101,517.0000	99,352.0000	(2.133)	0	0	0
16/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,781.0000	3,975.0000	5.131	0	0	0
16/02/2007	R206	2007/05/03			Bond Future	7.6060	7.6290	0.302	0.0000	0.0000	0
16/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,311.0000	3,524.0000	6.433	0	0	0
16/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	23,356.0000	22,385.0000	(4.157)	0	0	0
16/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	14,572.0000	13,787.0000	(5.387)	0	0	0
16/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,188.0000	7,587.0000	5.551	0	0	0
16/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,299.0000	1,393.0000	7.236	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
16/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	33,803.0000	32,713.0000	(3.225)	0	0	0
16/02/2007	R206	2007/08/02			Bond Future	7.5310	7.5700	0.518	0.0000	0.0000	0
16/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	29,392.0000	27,927.0000	(4.984)	0	0	0
16/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,167.0000	6,659.0000	7.978	0	0	0
16/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,261.0000	10,978.0000	6.988	0	0	0
16/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,454.0000	3,765.0000	9.004	0	0	0
16/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	38,787.0000	37,141.0000	(4.244)	0	0	0
16/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	21,190.0000	19,950.0000	(5.852)	0	0	0
16/02/2007	R207	2007/05/03			Bond Future	7.4260	7.4500	0.323	0.0000	0.0000	0
16/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
16/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	81,847.0000	79,937.0000	(2.334)	0	0	0
16/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	116,546.0000	114,617.0000	(1.655)	0	0	0
16/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	214.0000	234.0000	9.346	0	0	0
16/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	35.0000	39.0000	11.429	0	0	0
16/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	102,833.0000	100,907.0000	(1.873)	0	0	0
16/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	99,366.0000	97,441.0000	(1.937)	0	0	0
16/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	66.0000	73.0000	10.606	0	0	0
16/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	95,885.0000	93,961.0000	(2.007)	0	0	0
16/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	48.0000	53.0000	10.417	0	0	0
16/02/2007	R207	2007/08/02			Bond Future	7.3740	7.4070	0.448	0.0000	0.0000	0
16/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	119,683.0000	117,077.0000	(2.177)	0	0	0
16/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	261.0000	290.0000	11.111	0	0	0
16/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	103,019.0000	100,452.0000	(2.492)	0	0	0
16/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,484.0000	1,624.0000	9.434	0	0	0
16/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	86,348.0000	83,854.0000	(2.888)	0	0	0
16/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	106,361.0000	103,784.0000	(2.423)	0	0	0
16/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	99,677.0000	97,121.0000	(2.564)	0	0	0
16/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	771.0000	849.0000	10.117	0	0	0
16/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	649.0000	716.0000	10.324	0	0	0
16/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	544.0000	602.0000	10.662	0	0	0
16/02/2007	TRT1	2007/05/03			Index Future	254.4950	254.3230	(0.068)	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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