

# Derivatives High/Low Report

High/Low for 22/02/2007

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
22/02/2007	CRD1 2007/05/03			Index Future	110.5640	110.8880	0.293	0.0000	0.0000	10
22/02/2007	GOVI 2007/05/03			jGovi	258.8040	259.8030	0.386	0.0000	0.0000	144
22/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	238,040.0000	248,030.0000	4.197	0	0	0
22/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
22/02/2007	GOVI 2007/08/02			jGovi	264.3750	265.3960	0.386	0.0000	0.0000	0
22/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	238,752.0000	248,961.0000	4.276	0	0	0
22/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	2.0000	1.0000	(50.000)	0	0	0
22/02/2007	ILBI 2007/05/03			Index Future	273.5930	273.6320	0.014	0.0000	0.0000	0
22/02/2007	ILBI 2007/08/02			Index Future	279.8010	279.8570	0.020	0.0000	0.0000	0
22/02/2007	J153 2010/08/31			jSwap	8.5230	8.4860	(0.434)	0.0000	0.0000	0
22/02/2007	J157 2015/09/15			jSwap	8.2160	8.1660	(0.609)	0.0000	0.0000	0
22/02/2007	J186 2026/12/21			jSwap	7.6870	7.6570	(0.390)	0.0000	0.0000	0
22/02/2007	J194 2008/02/28			jSwap	8.9410	8.9500	0.101	0.0000	0.0000	0
22/02/2007	J201 2014/12/22			jSwap	8.2400	8.1840	(0.680)	0.0000	0.0000	0
22/02/2007	J203 2017/09/15			jSwap	8.1320	8.0850	(0.578)	0.0000	0.0000	0

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22/02/2007	J204	2018/12/21			jSwap	8.0660	8.0130	(0.657)	0.0000	0.0000	0
22/02/2007	J207	2020/01/15			jSwap	8.0070	7.9540	(0.662)	0.0000	0.0000	0
22/02/2007	JBAR	2005/12/21			jBar	9.0330	9.0330	-	0.0000	0.0000	0
22/02/2007	JFRA	2007/05/03			jFra	9.1040	9.1260	0.242	0.0000	0.0000	0
22/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	3,915.0000	3,967.0000	1.328	0	0	0
22/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	4.0000	4.0000	-	0	0	0
22/02/2007	JFRA	2007/08/02			jFra	9.0350	9.0530	0.199	0.0000	0.0000	0
22/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	3,811.0000	3,851.0000	1.050	0	0	0
22/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	69.0000	65.0000	(5.797)	0	0	0
22/02/2007	JFRA	2007/11/01			jFra	8.8490	8.8670	0.203	0.0000	0.0000	0
22/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	223.0000	215.0000	(3.587)	0	0	0
22/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,760.0000	3,800.0000	1.064	0	0	0
22/02/2007	JFRA	2008/02/07			jFra	8.6750	8.6890	0.161	0.0000	0.0000	0
22/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,996.0000	20,984.0000	(0.057)	0	0	0
22/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,133.0000	18,089.0000	(0.243)	0	0	0
22/02/2007	JN02	2007/05/03			jNote	8.6240	8.6270	0.035	0.0000	0.0000	0
22/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,719.0000	15,625.0000	(0.598)	0	0	0
22/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,279.0000	4,241.0000	(0.888)	0	0	0
22/02/2007	JN02	2007/08/02			jNote	8.4900	8.4770	(0.153)	0.0000	0.0000	0
22/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,560.0000	7,444.0000	(1.534)	0	0	0
22/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	21,469.0000	21,590.0000	0.564	0	0	0
22/02/2007	JN05	2007/05/03			jNote	8.2240	8.1580	(0.803)	0.0000	0.0000	0
22/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	285.0000	201.0000	(29.474)	0	0	0
22/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	41,854.0000	44,484.0000	6.284	0	0	0

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22/02/2007	JN05	2007/08/02			jNote	8.1530	8.0810	(0.883)	0.0000	0.0000	0
22/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	46,070.0000	48,778.0000	5.878	0	0	0
22/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,522.0000	1,251.0000	(17.806)	0	0	0
22/02/2007	JN10	2007/05/03			jNote	7.9980	7.9480	(0.625)	0.0000	0.0000	0
22/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	9.0000	5.0000	(44.444)	0	0	0
22/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	68,121.0000	71,684.0000	5.230	0	0	0
22/02/2007	JN10	2007/08/02			jNote	7.9460	7.8940	(0.654)	0.0000	0.0000	0
22/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	72,084.0000	75,756.0000	5.094	0	0	0
22/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	234.0000	171.0000	(26.923)	0	0	0
22/02/2007	JROD	2007/02/28			jRod	8.6130	8.6130	-	0.0000	0.0000	0
22/02/2007	JROD	2007/03/30			jRod	8.7490	8.7440	(0.057)	0.0000	0.0000	0
22/02/2007	JROD	2007/04/30			jRod	8.9070	8.9000	(0.079)	0.0000	0.0000	0
22/02/2007	JROD	2007/05/31			jRod	8.8480	8.8450	(0.034)	0.0000	0.0000	0
22/02/2007	OTH1	2007/05/03			Index Future	254.9580	255.9570	0.392	0.0000	0.0000	15
22/02/2007	R153	2007/05/03			Bond Future	7.8600	7.7700	(1.145)	0.0000	0.0000	166
22/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,162.0000	819.0000	(29.518)	0	0	0
22/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	20,984.0000	23,464.0000	11.819	0	0	0
22/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	433.0000	289.0000	(33.256)	0	0	0
22/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	29,397.0000	32,076.0000	9.113	0	0	0
22/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	514.0000	346.0000	(32.685)	0	0	0
22/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	609.0000	413.0000	(32.184)	0	0	0
22/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	27,961.0000	30,616.0000	9.495	0	0	0
22/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	26,535.0000	29,163.0000	9.904	0	0	0
22/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	35,220.0000	37,966.0000	7.797	0	0	0
22/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	214.0000	138.0000	(35.514)	0	0	0
22/02/2007	R153	2007/08/02			Bond Future	7.7650	7.6750	(1.159)	0.0000	0.0000	0
22/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	24,027.0000	26,151.0000	8.840	0	0	0

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22/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,843.0000	2,338.0000	(17.763)	0	0	0
22/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,999.0000	1,626.0000	(18.659)	0	0	0
22/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	28,861.0000	31,116.0000	7.813	0	0	0
22/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	31,357.0000	33,666.0000	7.364	0	0	0
22/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,160.0000	928.0000	(20.000)	0	0	0
22/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	36,468.0000	38,866.0000	6.576	0	0	0
22/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,828.0000	1,483.0000	(18.873)	0	0	0
22/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	30,103.0000	32,387.0000	7.587	0	0	0
22/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,671.0000	1,351.0000	(19.150)	0	0	0
22/02/2007	R157	2007/05/03			Bond Future	7.5250	7.4550	(0.930)	0.0000	0.0000	504
22/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,203.0000	3,238.0000	(22.960)	0	0	60
22/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	71,672.0000	76,730.0000	7.057	0	0	0
22/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	787.0000	560.0000	(28.844)	0	0	0
22/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	310.0000	212.0000	(31.613)	0	0	0
22/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	39,366.0000	43,688.0000	10.979	0	0	0
22/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	256.0000	174.0000	(32.031)	0	0	0
22/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	88,574.0000	93,762.0000	5.857	0	0	0
22/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	105,448.0000	110,694.0000	4.975	0	0	0
22/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	117.0000	77.0000	(34.188)	0	0	0
22/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	85,188.0000	90,358.0000	6.069	0	0	0
22/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	375.0000	259.0000	(30.933)	0	0	0
22/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	14,319.0000	16,925.0000	18.200	0	0	60
22/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	91,958.0000	97,162.0000	5.659	0	0	0
22/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,204.0000	13,524.0000	(16.539)	0	0	0
22/02/2007	R157	2007/08/02			Bond Future	7.4450	7.3750	(0.940)	0.0000	0.0000	3
22/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,307.0000	1,070.0000	(18.133)	0	0	0
22/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,947.0000	1,608.0000	(17.411)	0	0	0
22/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	97,228.0000	102,066.0000	4.976	0	0	0
22/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	109,891.0000	114,832.0000	4.496	0	0	0
22/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	90,930.0000	95,703.0000	5.249	0	0	0
22/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,372.0000	1,968.0000	(17.032)	0	0	0
22/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,149.0000	1,779.0000	(17.217)	0	0	0
22/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	94,075.0000	98,882.0000	5.110	0	0	0
22/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,501.0000	2,933.0000	(16.224)	0	0	0

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22/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	78,471.0000	83,079.0000	5.872	0	0	0
22/02/2007	R186	2007/05/03			Bond Future	7.2380	7.1620	(1.050)	0.0000	0.0000	0
22/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	424.0000	274.0000	(35.377)	0	0	0
22/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	144,665.0000	154,421.0000	6.744	0	0	0
22/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	926.0000	619.0000	(33.153)	0	0	0
22/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	123,040.0000	132,640.0000	7.802	0	0	0
22/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	285.0000	181.0000	(36.491)	0	0	0
22/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	155,358.0000	165,160.0000	6.309	0	0	0
22/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	126.0000	77.0000	(38.889)	0	0	0
22/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	176,415.0000	186,273.0000	5.588	0	0	0
22/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	150,024.0000	159,805.0000	6.520	0	0	0
22/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	348.0000	223.0000	(35.920)	0	0	0
22/02/2007	R186	2007/08/02			Bond Future	7.1970	7.1210	(1.056)	0.0000	0.0000	0
22/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	152,089.0000	161,295.0000	6.053	0	0	0
22/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	131,869.0000	140,784.0000	6.760	0	0	0
22/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,326.0000	4,352.0000	(18.288)	0	0	0
22/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,215.0000	2,592.0000	(19.378)	0	0	0
22/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	157,147.0000	166,413.0000	5.896	0	0	0
22/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,558.0000	2,876.0000	(19.168)	0	0	0
22/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	182,318.0000	191,813.0000	5.208	0	0	0
22/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,904.0000	2,336.0000	(19.559)	0	0	0
22/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	162,201.0000	171,521.0000	5.746	0	0	0
22/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,931.0000	1,538.0000	(20.352)	0	0	0
22/02/2007	R194	2007/05/03			Bond Future	8.3650	8.2050	(1.913)	0.0000	0.0000	0
22/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	6,010.0000	6,970.0000	15.973	0	0	0
22/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,304.0000	7,284.0000	15.546	0	0	0
22/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,641.0000	5,489.0000	18.272	0	0	0
22/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,072.0000	782.0000	(27.052)	0	0	0
22/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,723.0000	6,662.0000	16.407	0	0	0
22/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	1,643.0000	1,240.0000	(24.528)	0	0	0
22/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,172.0000	861.0000	(26.536)	0	0	0
22/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	979.0000	708.0000	(27.681)	0	0	0
22/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	667.0000	468.0000	(29.835)	0	0	0

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22/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,539.0000	8,590.0000	13.941	0	0	0
22/02/2007	R194	2007/08/02			Bond Future	8.1160	7.9190	(2.427)	0.0000	0.0000	0
22/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,112.0000	7,832.0000	10.124	0	0	0
22/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,558.0000	2,196.0000	(14.152)	0	0	0
22/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,418.0000	7,099.0000	10.611	0	0	0
22/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,465.0000	2,114.0000	(14.239)	0	0	0
22/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,473.0000	8,212.0000	9.889	0	0	0
22/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	2,952.0000	2,552.0000	(13.550)	0	0	0
22/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,376.0000	2,033.0000	(14.436)	0	0	0
22/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,223.0000	8,998.0000	9.425	0	0	0
22/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,291.0000	8,021.0000	10.012	0	0	0
22/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,040.0000	1,734.0000	(15.000)	0	0	0
22/02/2007	R196	2007/05/03			Bond Future	8.1740	8.0250	(1.823)	0.0000	0.0000	0
22/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	979.0000	512.0000	(47.702)	0	0	0
22/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,353.0000	1,415.0000	(39.864)	0	0	0
22/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	3,636.0000	5,219.0000	43.537	0	0	0
22/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	6,467.0000	8,521.0000	31.761	0	0	0
22/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	9,996.0000	12,336.0000	23.409	0	0	0
22/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	326.0000	146.0000	(55.215)	0	0	0
22/02/2007	R196	2007/08/02			Bond Future	8.0480	7.8850	(2.025)	0.0000	0.0000	0
22/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	8,604.0000	10,410.0000	20.990	0	0	0
22/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,978.0000	1,379.0000	(30.283)	0	0	0
22/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,219.0000	2,352.0000	(26.934)	0	0	0
22/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	6,188.0000	7,724.0000	24.822	0	0	0
22/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,135.0000	753.0000	(33.656)	0	0	0
22/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	11,402.0000	13,424.0000	17.734	0	0	0
22/02/2007	R201	2007/05/03			Bond Future	7.5000	7.4330	(0.893)	0.0000	0.0000	0
22/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	85,252.0000	89,245.0000	4.684	0	0	0
22/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	207.0000	142.0000	(31.401)	0	0	0
22/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	76.0000	50.0000	(34.211)	0	0	0
22/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	170.0000	116.0000	(31.765)	0	0	0
22/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	71,802.0000	75,756.0000	5.507	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
22/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	74,500.0000	78,465.0000	5.322	0	0	0
22/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	69,102.0000	73,043.0000	5.703	0	0	0
22/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	252.0000	174.0000	(30.952)	0	0	0
22/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	538.0000	384.0000	(28.625)	0	0	0
22/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	58,312.0000	62,176.0000	6.626	0	0	0
22/02/2007	R201	2007/08/02			Bond Future	7.4390	7.3730	(0.887)	0.0000	0.0000	0
22/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,789.0000	1,496.0000	(16.378)	0	0	0
22/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	975.0000	805.0000	(17.436)	0	0	0
22/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,617.0000	1,349.0000	(16.574)	0	0	0
22/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	87,639.0000	91,341.0000	4.224	0	0	0
22/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	72,506.0000	76,085.0000	4.936	0	0	0
22/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	75,015.0000	78,619.0000	4.804	0	0	0
22/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,463.0000	1,218.0000	(16.746)	0	0	0
22/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	77,531.0000	81,159.0000	4.679	0	0	0
22/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	62,571.0000	66,028.0000	5.525	0	0	0
22/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,668.0000	2,252.0000	(15.592)	0	0	0
22/02/2007	R203	2007/05/03			Bond Future	7.4020	7.3310	(0.959)	0.0000	0.0000	0
22/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	21.0000	11.0000	(47.619)	0	0	0
22/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
22/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	77,678.0000	82,932.0000	6.764	0	0	0
22/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	84.0000	48.0000	(42.857)	0	0	0
22/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	90,937.0000	96,216.0000	5.805	0	0	0
22/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	94,223.0000	99,506.0000	5.607	0	0	0
22/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	110,455.0000	115,744.0000	4.788	0	0	0
22/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
22/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
22/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	97,497.0000	102,782.0000	5.421	0	0	0
22/02/2007	R203	2007/08/02			Bond Future	7.3490	7.2780	(0.966)	0.0000	0.0000	0
22/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	81,332.0000	86,306.0000	6.116	0	0	0
22/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,101.0000	851.0000	(22.707)	0	0	0
22/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	380.0000	283.0000	(25.526)	0	0	0
22/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	97,057.0000	102,166.0000	5.264	0	0	0
22/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	458.0000	343.0000	(25.109)	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
22/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	93,905.0000	98,993.0000	5.418	0	0	0
22/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	550.0000	414.0000	(24.727)	0	0	0
22/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	112,784.0000	117,960.0000	4.589	0	0	0
22/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	100,210.0000	105,336.0000	5.115	0	0	0
22/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	174.0000	126.0000	(27.586)	0	0	0
22/02/2007	R204	2007/05/03			Bond Future	7.3810	7.3100	(0.962)	0.0000	0.0000	0
22/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	119,072.0000	124,698.0000	4.725	0	0	0
22/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	85,220.0000	90,632.0000	6.351	0	0	0
22/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	993.0000	736.0000	(25.881)	0	0	0
22/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	135.0000	92.0000	(31.852)	0	0	0
22/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	470.0000	336.0000	(28.511)	0	0	0
22/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	98,787.0000	104,323.0000	5.604	0	0	0
22/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	386.0000	274.0000	(29.016)	0	0	0
22/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	105,574.0000	111,149.0000	5.281	0	0	0
22/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	102,182.0000	107,739.0000	5.438	0	0	0
22/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	315.0000	222.0000	(29.524)	0	0	0
22/02/2007	R204	2007/08/02			Bond Future	7.3330	7.2620	(0.968)	0.0000	0.0000	0
22/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	103,790.0000	108,941.0000	4.963	0	0	0
22/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,526.0000	1,266.0000	(17.038)	0	0	0
22/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,999.0000	2,536.0000	(15.438)	0	0	0
22/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	122,692.0000	128,046.0000	4.364	0	0	0
22/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	110,059.0000	115,288.0000	4.751	0	0	0
22/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	91,423.0000	96,383.0000	5.425	0	0	0
22/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,549.0000	3,895.0000	(14.377)	0	0	0
22/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,410.0000	2,025.0000	(15.975)	0	0	0
22/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,691.0000	2,268.0000	(15.719)	0	0	0
22/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	106,919.0000	112,111.0000	4.856	0	0	0
22/02/2007	R206	2007/05/03			Bond Future	7.5130	7.4460	(0.892)	0.0000	0.0000	0
22/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	38,047.0000	41,308.0000	8.571	0	0	0
22/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	738.0000	519.0000	(29.675)	0	0	0
22/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	26,981.0000	29,928.0000	10.923	0	0	0
22/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,131.0000	1,598.0000	(25.012)	0	0	0
22/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	17,322.0000	19,745.0000	13.988	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
22/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,132.0000	4,076.0000	(20.577)	0	0	0
22/02/2007	R206	2007/08/02			Bond Future	7.4500	7.3830	(0.899)	0.0000	0.0000	0
22/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,670.0000	2,212.0000	(17.154)	0	0	0
22/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	42,083.0000	45,016.0000	6.970	0	0	0
22/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	23,553.0000	25,817.0000	9.612	0	0	0
22/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,959.0000	4,209.0000	(15.124)	0	0	0
22/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	32,264.0000	34,905.0000	8.186	0	0	0
22/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	8,544.0000	7,417.0000	(13.191)	0	0	0
22/02/2007	R207	2007/05/03			Bond Future	7.3400	7.2630	(1.049)	0.0000	0.0000	0
22/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	25.0000	13.0000	(48.000)	0	0	0
22/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	88,683.0000	94,927.0000	7.041	0	0	0
22/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	93.0000	53.0000	(43.011)	0	0	0
22/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	18.0000	9.0000	(50.000)	0	0	0
22/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	102,800.0000	109,073.0000	6.102	0	0	0
22/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
22/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	109,767.0000	116,046.0000	5.720	0	0	0
22/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	106,292.0000	112,568.0000	5.904	0	0	0
22/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	123,496.0000	129,779.0000	5.088	0	0	0
22/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	12.0000	6.0000	(50.000)	0	0	0
22/02/2007	R207	2007/08/02			Bond Future	7.2950	7.2190	(1.042)	0.0000	0.0000	0
22/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	523.0000	385.0000	(26.386)	0	0	0
22/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	105,775.0000	111,793.0000	5.689	0	0	0
22/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	125,932.0000	132,040.0000	4.850	0	0	0
22/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	92,261.0000	98,161.0000	6.395	0	0	0
22/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	165.0000	116.0000	(29.697)	0	0	0
22/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,050.0000	795.0000	(24.286)	0	0	0
22/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	361.0000	262.0000	(27.424)	0	0	0
22/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	109,152.0000	115,190.0000	5.532	0	0	0
22/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	435.0000	318.0000	(26.897)	0	0	0
22/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	112,523.0000	118,580.0000	5.383	0	0	0
22/02/2007	TRT1	2007/05/03			Index Future	255.7240	256.7090	0.385	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>1,462</b>
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