

# Derivatives High/Low Report

High/Low for 27/02/2007

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
27/02/2007	CRD1 2007/05/03			Index Future	110.5080	110.4120	(0.087)	0.0000	0.0000	10
27/02/2007	GOVI 2007/05/03			jGovi	258.4910	257.9630	(0.204)	0.0000	0.0000	144
27/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	234,910.0000	229,630.0000	(2.248)	0	0	0
27/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
27/02/2007	GOVI 2007/08/02			jGovi	264.0570	263.5140	(0.206)	0.0000	0.0000	69
27/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	235,572.0000	230,143.0000	(2.305)	0	0	0
27/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	2.0000	3.0000	50.000	0	0	0
27/02/2007	ILBI 2007/05/03			Index Future	273.5400	273.5280	(0.004)	0.0000	0.0000	0
27/02/2007	ILBI 2007/08/02			Index Future	279.9210	279.8000	(0.043)	0.0000	0.0000	0
27/02/2007	J153 2010/08/31			jSwap	8.5820	8.6500	0.792	0.0000	0.0000	0
27/02/2007	J157 2015/09/15			jSwap	8.2740	8.3310	0.689	0.0000	0.0000	0
27/02/2007	J186 2026/12/21			jSwap	7.7800	7.8310	0.656	0.0000	0.0000	0
27/02/2007	J194 2008/02/28			jSwap	8.9870	9.0100	0.256	0.0000	0.0000	0
27/02/2007	J201 2014/12/22			jSwap	8.3010	8.3610	0.723	0.0000	0.0000	0
27/02/2007	J203 2017/09/15			jSwap	8.1880	8.2440	0.684	0.0000	0.0000	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
27/02/2007	J204	2018/12/21			jSwap	8.1210	8.1740	0.653	0.0000	0.0000	0
27/02/2007	J207	2020/01/15			jSwap	8.0640	8.1150	0.632	0.0000	0.0000	0
27/02/2007	JBAR	2005/12/21			jBar	9.0750	9.0790	0.044	0.0000	0.0000	0
27/02/2007	JFRA	2007/05/03			jFra	9.1630	9.1930	0.327	0.0000	0.0000	0
27/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,056.0000	4,128.0000	1.775	0	0	0
27/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	2.0000	2.0000	-	0	0	0
27/02/2007	JFRA	2007/08/02			jFra	9.1140	9.1460	0.351	0.0000	0.0000	0
27/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	3,988.0000	4,061.0000	1.830	0	0	0
27/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	53.0000	48.0000	(9.434)	0	0	0
27/02/2007	JFRA	2007/11/01			jFra	8.9470	9.0190	0.805	0.0000	0.0000	0
27/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,977.0000	4,143.0000	4.174	0	0	0
27/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	183.0000	161.0000	(12.022)	0	0	0
27/02/2007	JFRA	2008/02/07			jFra	8.7910	8.8530	0.705	0.0000	0.0000	0
27/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,857.0000	17,755.0000	(0.571)	0	0	0
27/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,001.0000	21,052.0000	0.243	0	0	0
27/02/2007	JN02	2007/05/03			jNote	8.7080	8.7720	0.735	0.0000	0.0000	0
27/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,474.0000	4,799.0000	7.264	0	0	0
27/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,370.0000	13,522.0000	(5.901)	0	0	0
27/02/2007	JN02	2007/08/02			jNote	8.5780	8.6530	0.874	0.0000	0.0000	0
27/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,921.0000	8,373.0000	5.706	0	0	0
27/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,208.0000	19,281.0000	(4.587)	0	0	0
27/02/2007	JN05	2007/05/03			jNote	8.2820	8.3560	0.894	0.0000	0.0000	0
27/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	39,457.0000	36,510.0000	(7.469)	0	0	0
27/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	305.0000	412.0000	35.082	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
27/02/2007	JN05	2007/08/02			jNote	8.2090	8.2860	0.938	0.0000	0.0000	0
27/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	43,859.0000	40,995.0000	(6.530)	0	0	0
27/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,656.0000	1,984.0000	19.807	0	0	0
27/02/2007	JN10	2007/05/03			jNote	8.0570	8.1180	0.757	0.0000	0.0000	0
27/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	63,946.0000	59,642.0000	(6.731)	0	0	0
27/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	11.0000	20.0000	81.818	0	0	0
27/02/2007	JN10	2007/08/02			jNote	8.0050	8.0660	0.762	0.0000	0.0000	0
27/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	291.0000	394.0000	35.395	0	0	0
27/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	67,942.0000	63,705.0000	(6.236)	0	0	0
27/02/2007	JROD	2007/02/28			jRod	8.6120	8.6120	-	0.0000	0.0000	0
27/02/2007	JROD	2007/03/30			jRod	8.7320	8.7310	(0.011)	0.0000	0.0000	0
27/02/2007	JROD	2007/04/30			jRod	8.8920	8.8900	(0.022)	0.0000	0.0000	0
27/02/2007	JROD	2007/05/31			jRod	8.8520	8.8530	0.011	0.0000	0.0000	0
27/02/2007	OTH1	2007/05/03			Index Future	254.6740	254.3140	(0.141)	0.0000	0.0000	15
27/02/2007	R153	2007/05/03			Bond Future	7.8600	7.9100	0.636	7.8300	7.8400	366
27/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	20,852.0000	19,463.0000	(6.661)	0	0	0
27/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,030.0000	1,205.0000	16.990	0	0	0
27/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	27,882.0000	26,398.0000	(5.322)	0	0	0
27/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	435.0000	516.0000	18.621	0	0	0
27/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	520.0000	615.0000	18.269	0	0	0
27/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	29,327.0000	27,830.0000	(5.105)	0	0	0
27/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	26,447.0000	24,977.0000	(5.558)	0	0	0
27/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	363.0000	431.0000	18.733	0	0	0
27/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	172.0000	205.0000	19.186	0	0	0
27/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	35,177.0000	33,647.0000	(4.349)	0	0	0
27/02/2007	R153	2007/08/02			Bond Future	7.7740	7.8150	0.527	0.0000	0.0000	0
27/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	23,706.0000	22,732.0000	(4.109)	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
27/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,784.0000	3,005.0000	7.938	0	0	0
27/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	28,544.0000	27,510.0000	(3.622)	0	0	0
27/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,945.0000	2,105.0000	8.226	0	0	0
27/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	29,787.0000	28,741.0000	(3.512)	0	0	0
27/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,775.0000	1,923.0000	8.338	0	0	0
27/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,619.0000	1,755.0000	8.400	0	0	0
27/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	31,043.0000	29,984.0000	(3.411)	0	0	0
27/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,115.0000	1,212.0000	8.700	0	0	0
27/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	36,161.0000	35,063.0000	(3.036)	0	0	0
27/02/2007	R157	2007/05/03			Bond Future	7.5640	7.5850	0.278	0.0000	0.0000	482
27/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	82,237.0000	80,679.0000	(1.895)	0	0	0
27/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	357.0000	375.0000	5.042	0	0	0
27/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	36,599.0000	35,259.0000	(3.661)	0	0	0
27/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	68,724.0000	67,190.0000	(2.232)	0	0	0
27/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	773.0000	815.0000	5.433	0	0	0
27/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	85,623.0000	84,062.0000	(1.823)	0	0	0
27/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	102,503.0000	100,931.0000	(1.534)	0	0	0
27/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	239.0000	251.0000	5.021	0	0	0
27/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	89,008.0000	87,444.0000	(1.757)	0	0	0
27/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	105.0000	110.0000	4.762	0	0	0
27/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	17,215.0000	17,981.0000	4.450	0	0	0
27/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	12,397.0000	11,586.0000	(6.542)	0	0	60
27/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,369.0000	4,604.0000	5.379	0	0	60
27/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	292.0000	307.0000	5.137	0	0	0
27/02/2007	R157	2007/08/02			Bond Future	7.4840	7.5050	0.281	0.0000	0.0000	3
27/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	107,049.0000	105,559.0000	(1.392)	0	0	0
27/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,338.0000	1,391.0000	3.961	0	0	0
27/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	88,136.0000	86,689.0000	(1.642)	0	0	0
27/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,450.0000	2,547.0000	3.959	0	0	0
27/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	91,270.0000	89,814.0000	(1.595)	0	0	0
27/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	94,414.0000	92,950.0000	(1.551)	0	0	0
27/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,006.0000	2,086.0000	3.988	0	0	0
27/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	75,732.0000	74,330.0000	(1.851)	0	0	0
27/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,635.0000	3,778.0000	3.934	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
27/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,217.0000	2,305.0000	3.969	0	0	0
27/02/2007	R186	2007/05/03			Bond Future	7.2790	7.3350	0.769	0.0000	0.0000	0
27/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	139,347.0000	132,266.0000	(5.082)	0	0	0
27/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	117,730.0000	110,770.0000	(5.912)	0	0	0
27/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	406.0000	512.0000	26.108	0	0	0
27/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	267.0000	339.0000	26.966	0	0	0
27/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	150,041.0000	142,925.0000	(4.743)	0	0	0
27/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	915.0000	1,143.0000	24.918	0	0	0
27/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	171,104.0000	163,948.0000	(4.182)	0	0	0
27/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	114.0000	145.0000	27.193	0	0	0
27/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	144,706.0000	137,606.0000	(4.907)	0	0	0
27/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	330.0000	417.0000	26.364	0	0	0
27/02/2007	R186	2007/08/02			Bond Future	7.2380	7.2960	0.801	0.0000	0.0000	0
27/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,017.0000	3,462.0000	14.750	0	0	0
27/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,706.0000	4,243.0000	14.490	0	0	0
27/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	157,024.0000	150,039.0000	(4.448)	0	0	0
27/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	146,947.0000	140,054.0000	(4.691)	0	0	0
27/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	151,987.0000	145,046.0000	(4.567)	0	0	0
27/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,574.0000	6,349.0000	13.904	0	0	0
27/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,344.0000	3,833.0000	14.623	0	0	0
27/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	126,828.0000	120,173.0000	(5.247)	0	0	0
27/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	177,091.0000	169,964.0000	(4.024)	0	0	0
27/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,994.0000	2,298.0000	15.246	0	0	0
27/02/2007	R194	2007/05/03			Bond Future	8.3200	8.2990	(0.252)	0.0000	0.0000	0
27/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	1,434.0000	1,364.0000	(4.881)	0	0	0
27/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,784.0000	4,878.0000	1.965	0	0	0
27/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,902.0000	6,011.0000	1.847	0	0	0
27/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	825.0000	776.0000	(5.939)	0	0	0
27/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,000.0000	945.0000	(5.500)	0	0	0
27/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,502.0000	6,617.0000	1.769	0	0	0
27/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	6,199.0000	6,311.0000	1.807	0	0	0
27/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,770.0000	7,898.0000	1.647	0	0	0
27/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	909.0000	857.0000	(5.721)	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
27/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	547.0000	511.0000	(6.581)	0	0	0
27/02/2007	R194	2007/08/02			Bond Future	8.0360	8.0080	(0.348)	0.0000	0.0000	0
27/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,349.0000	2,287.0000	(2.639)	0	0	0
27/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,712.0000	7,807.0000	1.232	0	0	0
27/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,176.0000	2,117.0000	(2.711)	0	0	0
27/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,261.0000	2,200.0000	(2.698)	0	0	0
27/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,526.0000	7,619.0000	1.236	0	0	0
27/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,342.0000	7,433.0000	1.239	0	0	0
27/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,480.0000	8,580.0000	1.179	0	0	0
27/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,629.0000	6,715.0000	1.297	0	0	0
27/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	2,725.0000	2,657.0000	(2.495)	0	0	0
27/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	1,858.0000	1,805.0000	(2.853)	0	0	0
27/02/2007	R196	2007/05/03			Bond Future	8.1410	8.1420	0.012	0.0000	0.0000	0
27/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	784.0000	772.0000	(1.531)	0	0	0
27/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	6,829.0000	6,800.0000	(0.425)	0	0	0
27/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	10,466.0000	10,442.0000	(0.229)	0	0	0
27/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	239.0000	232.0000	(2.929)	0	0	0
27/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,020.0000	2,005.0000	(0.743)	0	0	0
27/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	3,860.0000	3,829.0000	(0.803)	0	0	0
27/02/2007	R196	2007/08/02			Bond Future	8.0030	8.0050	0.025	0.0000	0.0000	0
27/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,897.0000	2,895.0000	(0.069)	0	0	0
27/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	6,529.0000	6,497.0000	(0.490)	0	0	0
27/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	9,031.0000	8,998.0000	(0.365)	0	0	0
27/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,742.0000	1,738.0000	(0.230)	0	0	0
27/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	11,905.0000	11,872.0000	(0.277)	0	0	0
27/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	975.0000	971.0000	(0.410)	0	0	0
27/02/2007	R201	2007/05/03			Bond Future	7.5420	7.5890	0.623	0.0000	0.0000	0
27/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	55,798.0000	53,097.0000	(4.841)	0	0	0
27/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	69.0000	83.0000	20.290	0	0	0
27/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	82,736.0000	79,951.0000	(3.366)	0	0	0
27/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	533.0000	632.0000	18.574	0	0	0
27/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	242.0000	288.0000	19.008	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
27/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	197.0000	236.0000	19.797	0	0	0
27/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	69,283.0000	66,522.0000	(3.985)	0	0	0
27/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	71,982.0000	69,214.0000	(3.845)	0	0	0
27/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	161.0000	192.0000	19.255	0	0	0
27/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	66,583.0000	63,830.0000	(4.135)	0	0	0
27/02/2007	R201	2007/08/02			Bond Future	7.4820	7.5310	0.655	0.0000	0.0000	0
27/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	75,078.0000	72,399.0000	(3.568)	0	0	0
27/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	85,159.0000	82,425.0000	(3.210)	0	0	0
27/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,522.0000	1,699.0000	11.629	0	0	0
27/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,009.0000	1,130.0000	11.992	0	0	0
27/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	60,187.0000	57,640.0000	(4.232)	0	0	0
27/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	72,569.0000	69,909.0000	(3.665)	0	0	0
27/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,797.0000	3,105.0000	11.012	0	0	0
27/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,685.0000	1,880.0000	11.573	0	0	0
27/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,867.0000	2,081.0000	11.462	0	0	0
27/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	70,071.0000	67,429.0000	(3.770)	0	0	0
27/02/2007	R203	2007/05/03			Bond Future	7.4340	7.4700	0.484	0.0000	0.0000	0
27/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	77.0000	93.0000	20.779	0	0	0
27/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	12.0000	15.0000	25.000	0	0	0
27/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	91,848.0000	89,190.0000	(2.894)	0	0	0
27/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	75,298.0000	72,653.0000	(3.513)	0	0	0
27/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	88,561.0000	85,904.0000	(3.000)	0	0	0
27/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	18.0000	22.0000	22.222	0	0	0
27/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	95,122.0000	92,463.0000	(2.795)	0	0	0
27/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	108,082.0000	105,422.0000	(2.461)	0	0	0
27/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
27/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
27/02/2007	R203	2007/08/02			Bond Future	7.3800	7.4180	0.515	0.0000	0.0000	0
27/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	562.0000	635.0000	12.989	0	0	0
27/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	91,646.0000	88,944.0000	(2.948)	0	0	0
27/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	79,094.0000	76,454.0000	(3.338)	0	0	0
27/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,134.0000	1,269.0000	11.905	0	0	0
27/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	94,796.0000	92,083.0000	(2.862)	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
27/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	175.0000	201.0000	14.857	0	0	0
27/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	110,514.0000	107,765.0000	(2.487)	0	0	0
27/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	468.0000	529.0000	13.034	0	0	0
27/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	97,946.0000	95,223.0000	(2.780)	0	0	0
27/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	387.0000	439.0000	13.437	0	0	0
27/02/2007	R204	2007/05/03			Bond Future	7.4180	7.4490	0.418	0.0000	0.0000	0
27/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	116,117.0000	113,673.0000	(2.105)	0	0	0
27/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	118.0000	129.0000	9.322	0	0	0
27/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	102,607.0000	100,178.0000	(2.367)	0	0	0
27/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	354.0000	384.0000	8.475	0	0	0
27/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	99,212.0000	96,789.0000	(2.442)	0	0	0
27/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	287.0000	311.0000	8.362	0	0	0
27/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	947.0000	1,024.0000	8.131	0	0	0
27/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	82,236.0000	79,859.0000	(2.890)	0	0	0
27/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	95,814.0000	93,397.0000	(2.523)	0	0	0
27/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	435.0000	472.0000	8.506	0	0	0
27/02/2007	R204	2007/08/02			Bond Future	7.3700	7.4020	0.434	0.0000	0.0000	0
27/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	119,799.0000	117,388.0000	(2.013)	0	0	0
27/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,544.0000	1,641.0000	6.282	0	0	0
27/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,450.0000	2,598.0000	6.041	0	0	0
27/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	107,189.0000	104,828.0000	(2.203)	0	0	0
27/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	104,056.0000	101,710.0000	(2.255)	0	0	0
27/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,738.0000	2,901.0000	5.953	0	0	0
27/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,652.0000	4,910.0000	5.546	0	0	0
27/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	100,936.0000	98,606.0000	(2.308)	0	0	0
27/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,055.0000	3,234.0000	5.859	0	0	0
27/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	88,615.0000	86,365.0000	(2.539)	0	0	0
27/02/2007	R206	2007/05/03			Bond Future	7.5610	7.5980	0.489	0.0000	0.0000	0
27/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,316.0000	2,618.0000	13.040	0	0	0
27/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	35,614.0000	33,824.0000	(5.026)	0	0	0
27/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	788.0000	908.0000	15.228	0	0	0
27/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	24,682.0000	23,075.0000	(6.511)	0	0	0
27/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,613.0000	6,220.0000	10.814	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
27/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	15,319.0000	14,017.0000	(8.499)	0	0	0
27/02/2007	R206	2007/08/02			Bond Future	7.4980	7.5370	0.520	0.0000	0.0000	0
27/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	39,878.0000	38,193.0000	(4.225)	0	0	0
27/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,885.0000	3,161.0000	9.567	0	0	0
27/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	21,759.0000	20,476.0000	(5.896)	0	0	0
27/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	30,230.0000	28,720.0000	(4.995)	0	0	0
27/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,344.0000	5,796.0000	8.458	0	0	0
27/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,170.0000	9,848.0000	7.394	0	0	0
27/02/2007	R207	2007/05/03			Bond Future	7.3610	7.3920	0.421	0.0000	0.0000	0
27/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	20.0000	23.0000	15.000	0	0	0
27/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	86,963.0000	84,466.0000	(2.871)	0	0	0
27/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	101,090.0000	98,584.0000	(2.479)	0	0	0
27/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	79.0000	91.0000	15.190	0	0	0
27/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
27/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	121,790.0000	119,281.0000	(2.060)	0	0	0
27/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	108,060.0000	105,552.0000	(2.321)	0	0	0
27/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
27/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	104,583.0000	102,076.0000	(2.397)	0	0	0
27/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
27/02/2007	R207	2007/08/02			Bond Future	7.3160	7.3480	0.437	0.0000	0.0000	0
27/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	104,073.0000	101,556.0000	(2.418)	0	0	0
27/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	513.0000	567.0000	10.526	0	0	0
27/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,042.0000	1,144.0000	9.789	0	0	0
27/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	90,561.0000	88,091.0000	(2.727)	0	0	0
27/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	159.0000	177.0000	11.321	0	0	0
27/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	124,234.0000	121,682.0000	(2.054)	0	0	0
27/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	352.0000	391.0000	11.080	0	0	0
27/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	426.0000	471.0000	10.563	0	0	0
27/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	107,450.0000	104,925.0000	(2.350)	0	0	0
27/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	110,823.0000	108,290.0000	(2.286)	0	0	0
27/02/2007	TRT1	2007/05/03			Index Future	255.4170	254.9020	(0.202)	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
-----------	------------------	--------	-----	---------	-------------------------	----------------------	----------------------	--------------	-------------	---------------

---

<b>Grand Total:</b>										<b>1,709</b>
---------------------	--	--	--	--	--	--	--	--	--	--------------