

Derivatives High/Low Report

High/Low for 28/02/2007

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
28/02/2007	CRD1 2007/05/03			Index Future	110.4120	110.2350	(0.160)	0.0000	0.0000	10
28/02/2007	GOVI 2007/05/03			jGovi	257.9630	257.5170	(0.173)	0.0000	0.0000	144
28/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	229,630.0000	225,170.0000	(1.942)	0	0	0
28/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
28/02/2007	GOVI 2007/08/02			jGovi	263.5140	263.0635	(0.171)	0.0000	0.0000	69
28/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	230,143.0000	225,638.0000	(1.957)	0	0	0
28/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	3.0000	3.0000	-	0	0	0
28/02/2007	ILBI 2007/05/03			Index Future	273.5280	273.7220	0.071	0.0000	0.0000	0
28/02/2007	ILBI 2007/08/02			Index Future	279.8000	280.0030	0.073	0.0000	0.0000	0
28/02/2007	J153 2010/08/31			jSwap	8.6500	8.6550	0.058	0.0000	0.0000	0
28/02/2007	J157 2015/09/15			jSwap	8.3310	8.3230	(0.096)	0.0000	0.0000	0
28/02/2007	J186 2026/12/21			jSwap	7.8310	7.8060	(0.319)	0.0000	0.0000	0
28/02/2007	J194 2008/02/28			jSwap	9.0100	9.1960	2.064	0.0000	0.0000	0
28/02/2007	J201 2014/12/22			jSwap	8.3610	8.3530	(0.096)	0.0000	0.0000	0
28/02/2007	J203 2017/09/15			jSwap	8.2440	8.2330	(0.133)	0.0000	0.0000	0

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28/02/2007	J204	2018/12/21			jSwap	8.1740	8.1810	0.086	0.0000	0.0000	0
28/02/2007	J207	2020/01/15			jSwap	8.1150	8.1280	0.160	0.0000	0.0000	0
28/02/2007	JBAR	2005/12/21			jBar	9.0790	9.0750	(0.044)	0.0000	0.0000	0
28/02/2007	JFRA	2007/05/03			jFra	9.1930	9.1980	0.054	0.0000	0.0000	0
28/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,128.0000	4,140.0000	0.291	0	0	0
28/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	2.0000	2.0000	-	0	0	0
28/02/2007	JFRA	2007/08/02			jFra	9.1460	9.1530	0.077	0.0000	0.0000	0
28/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,061.0000	4,076.0000	0.369	0	0	0
28/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	48.0000	47.0000	(2.083)	0	0	0
28/02/2007	JFRA	2007/11/01			jFra	9.0190	9.0180	(0.011)	0.0000	0.0000	0
28/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,143.0000	4,140.0000	(0.072)	0	0	0
28/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	161.0000	160.0000	(0.621)	0	0	0
28/02/2007	JFRA	2008/02/07			jFra	8.8530	8.8730	0.226	0.0000	0.0000	0
28/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,052.0000	21,047.0000	(0.024)	0	0	0
28/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,755.0000	17,706.0000	(0.276)	0	0	0
28/02/2007	JN02	2007/05/03			jNote	8.7720	8.7730	0.011	0.0000	0.0000	0
28/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,799.0000	4,745.0000	(1.125)	0	0	0
28/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	13,522.0000	13,449.0000	(0.540)	0	0	0
28/02/2007	JN02	2007/08/02			jNote	8.6530	8.6500	(0.035)	0.0000	0.0000	0
28/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	19,281.0000	19,276.0000	(0.026)	0	0	0
28/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,373.0000	8,313.0000	(0.717)	0	0	0
28/02/2007	JN05	2007/05/03			jNote	8.3560	8.3640	0.096	0.0000	0.0000	0
28/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	412.0000	410.0000	(0.485)	0	0	0
28/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,510.0000	36,181.0000	(0.901)	0	0	0

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28/02/2007	JN05	2007/08/02			jNote	8.2860	8.2930	0.084	0.0000	0.0000	0
28/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	40,995.0000	40,718.0000	(0.676)	0	0	0
28/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,984.0000	1,997.0000	0.655	0	0	0
28/02/2007	JN10	2007/05/03			jNote	8.1180	8.1040	(0.172)	0.0000	0.0000	0
28/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	59,642.0000	60,603.0000	1.611	0	0	0
28/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	20.0000	16.0000	(20.000)	0	0	0
28/02/2007	JN10	2007/08/02			jNote	8.0660	8.0530	(0.161)	0.0000	0.0000	0
28/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	63,705.0000	64,576.0000	1.367	0	0	0
28/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	394.0000	362.0000	(8.122)	0	0	0
28/02/2007	JROD	2007/02/28			jRod	8.6120	8.6121	0.001	0.0000	0.0000	0
28/02/2007	JROD	2007/03/30			jRod	8.7310	8.7270	(0.046)	0.0000	0.0000	0
28/02/2007	JROD	2007/04/30			jRod	8.8900	8.8830	(0.079)	0.0000	0.0000	0
28/02/2007	JROD	2007/05/31			jRod	8.8530	9.0860	2.632	0.0000	0.0000	0
28/02/2007	OTH1	2007/05/03			Index Future	254.3140	253.8980	(0.164)	0.0000	0.0000	15
28/02/2007	R153	2007/05/03			Bond Future	7.9100	7.9700	0.759	0.0000	0.0000	366
28/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,205.0000	1,456.0000	20.830	0	0	0
28/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	19,463.0000	17,840.0000	(8.339)	0	0	0
28/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	27,830.0000	26,057.0000	(6.371)	0	0	0
28/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	431.0000	532.0000	23.434	0	0	0
28/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	615.0000	754.0000	22.602	0	0	0
28/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,977.0000	23,242.0000	(6.946)	0	0	0
28/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	33,647.0000	31,824.0000	(5.418)	0	0	0
28/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	26,398.0000	24,642.0000	(6.652)	0	0	0
28/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	205.0000	256.0000	24.878	0	0	0
28/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	516.0000	634.0000	22.868	0	0	0
28/02/2007	R153	2007/08/02			Bond Future	7.8150	7.8900	0.960	0.0000	0.0000	0
28/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,732.0000	21,012.0000	(7.566)	0	0	0

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28/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,005.0000	3,467.0000	15.374	0	0	0
28/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,923.0000	2,238.0000	16.381	0	0	0
28/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	29,984.0000	28,094.0000	(6.303)	0	0	0
28/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,105.0000	2,446.0000	16.200	0	0	0
28/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	27,510.0000	25,669.0000	(6.692)	0	0	0
28/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	28,741.0000	26,875.0000	(6.492)	0	0	0
28/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,755.0000	2,046.0000	16.581	0	0	0
28/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,212.0000	1,421.0000	17.244	0	0	0
28/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	35,063.0000	33,091.0000	(5.624)	0	0	0
28/02/2007	R157	2007/05/03			Bond Future	7.5850	7.6150	0.396	7.6200	7.6200	483
28/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,604.0000	5,001.0000	8.623	0	0	60
28/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	67,190.0000	65,022.0000	(3.227)	0	0	0
28/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	100,931.0000	98,695.0000	(2.215)	0	0	0
28/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	251.0000	276.0000	9.960	0	0	0
28/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	35,259.0000	33,408.0000	(5.250)	0	0	0
28/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	87,444.0000	85,221.0000	(2.542)	0	0	0
28/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	815.0000	894.0000	9.693	0	0	0
28/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	11,586.0000	10,525.0000	(9.158)	0	0	60
28/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	17,981.0000	19,167.0000	6.596	0	0	0
28/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	307.0000	338.0000	10.098	0	0	0
28/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	84,062.0000	81,845.0000	(2.637)	0	0	0
28/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	110.0000	120.0000	9.091	0	0	0
28/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	375.0000	412.0000	9.867	0	0	0
28/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	80,679.0000	78,469.0000	(2.739)	0	0	0
28/02/2007	R157	2007/08/02			Bond Future	7.5050	7.5750	0.933	0.0000	0.0000	3
28/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,305.0000	2,701.0000	17.180	0	0	0
28/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	89,814.0000	85,081.0000	(5.270)	0	0	0
28/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,778.0000	4,392.0000	16.252	0	0	0
28/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,391.0000	1,641.0000	17.973	0	0	0
28/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	74,330.0000	69,816.0000	(6.073)	0	0	0
28/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	105,559.0000	100,680.0000	(4.622)	0	0	0
28/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,086.0000	2,447.0000	17.306	0	0	0
28/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	92,950.0000	88,182.0000	(5.130)	0	0	0
28/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	86,689.0000	81,993.0000	(5.417)	0	0	0

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28/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,547.0000	2,980.0000	17.000	0	0	0
28/02/2007	R186	2007/05/03			Bond Future	7.3350	7.3570	0.300	0.0000	0.0000	0
28/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	132,266.0000	129,490.0000	(2.099)	0	0	0
28/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	145.0000	154.0000	6.207	0	0	0
28/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	163,948.0000	161,148.0000	(1.708)	0	0	0
28/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	512.0000	544.0000	6.250	0	0	0
28/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	339.0000	359.0000	5.900	0	0	0
28/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	417.0000	443.0000	6.235	0	0	0
28/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	142,925.0000	140,138.0000	(1.950)	0	0	0
28/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	137,606.0000	134,824.0000	(2.022)	0	0	0
28/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,143.0000	1,216.0000	6.387	0	0	0
28/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	110,770.0000	108,036.0000	(2.468)	0	0	0
28/02/2007	R186	2007/08/02			Bond Future	7.2960	7.3170	0.288	0.0000	0.0000	0
28/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	150,039.0000	147,508.0000	(1.687)	0	0	0
28/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,833.0000	3,992.0000	4.148	0	0	0
28/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,298.0000	2,394.0000	4.178	0	0	0
28/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,462.0000	3,606.0000	4.159	0	0	0
28/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	169,964.0000	167,385.0000	(1.517)	0	0	0
28/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	145,046.0000	142,530.0000	(1.735)	0	0	0
28/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,243.0000	4,419.0000	4.148	0	0	0
28/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	140,054.0000	137,554.0000	(1.785)	0	0	0
28/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	120,173.0000	117,756.0000	(2.011)	0	0	0
28/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,349.0000	6,607.0000	4.064	0	0	0
28/02/2007	R194	2007/05/03			Bond Future	8.2990	8.3860	1.048	0.0000	0.0000	0
28/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	857.0000	997.0000	16.336	0	0	0
28/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,898.0000	7,310.0000	(7.445)	0	0	0
28/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	511.0000	602.0000	17.808	0	0	0
28/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,617.0000	6,066.0000	(8.327)	0	0	0
28/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	776.0000	905.0000	16.624	0	0	0
28/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	6,311.0000	5,771.0000	(8.556)	0	0	0
28/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,878.0000	4,398.0000	(9.840)	0	0	0
28/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	6,011.0000	5,482.0000	(8.801)	0	0	0
28/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	1,364.0000	1,564.0000	14.663	0	0	0

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28/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	945.0000	1,095.0000	15.873	0	0	0
28/02/2007	R194	2007/08/02			Bond Future	8.0080	8.1010	1.161	0.0000	0.0000	0
28/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,619.0000	7,258.0000	(4.738)	0	0	0
28/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,200.0000	2,350.0000	6.818	0	0	0
28/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	1,805.0000	1,933.0000	7.091	0	0	0
28/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,433.0000	7,077.0000	(4.789)	0	0	0
28/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,580.0000	8,198.0000	(4.452)	0	0	0
28/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,715.0000	6,376.0000	(5.048)	0	0	0
28/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,117.0000	2,262.0000	6.849	0	0	0
28/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	2,657.0000	2,828.0000	6.436	0	0	0
28/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,287.0000	2,440.0000	6.690	0	0	0
28/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,807.0000	7,441.0000	(4.688)	0	0	0
28/02/2007	R196	2007/05/03			Bond Future	8.1420	8.2180	0.933	0.0000	0.0000	0
28/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	232.0000	334.0000	43.966	0	0	0
28/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	10,442.0000	9,261.0000	(11.310)	0	0	0
28/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	6,800.0000	5,785.0000	(14.926)	0	0	0
28/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	772.0000	1,040.0000	34.715	0	0	0
28/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	3,829.0000	3,079.0000	(19.587)	0	0	0
28/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,005.0000	2,539.0000	26.633	0	0	0
28/02/2007	R196	2007/08/02			Bond Future	8.0050	8.0810	0.949	0.0000	0.0000	0
28/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,738.0000	2,031.0000	16.858	0	0	0
28/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	6,497.0000	5,801.0000	(10.713)	0	0	0
28/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,895.0000	3,318.0000	14.611	0	0	0
28/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	8,998.0000	8,172.0000	(9.180)	0	0	0
28/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	11,872.0000	10,939.0000	(7.859)	0	0	0
28/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	971.0000	1,158.0000	19.258	0	0	0
28/02/2007	R201	2007/05/03			Bond Future	7.5890	7.6120	0.303	0.0000	0.0000	0
28/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	632.0000	673.0000	6.487	0	0	0
28/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	53,097.0000	51,772.0000	(2.495)	0	0	0
28/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	83.0000	88.0000	6.024	0	0	0
28/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	79,951.0000	78,589.0000	(1.704)	0	0	0
28/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	288.0000	307.0000	6.597	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
28/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	69,214.0000	67,859.0000	(1.958)	0	0	0
28/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	63,830.0000	62,482.0000	(2.112)	0	0	0
28/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	66,522.0000	65,170.0000	(2.032)	0	0	0
28/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	192.0000	204.0000	6.250	0	0	0
28/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	236.0000	250.0000	5.932	0	0	0
28/02/2007	R201	2007/08/02			Bond Future	7.5310	7.5520	0.279	0.0000	0.0000	0
28/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,105.0000	3,226.0000	3.897	0	0	0
28/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	57,640.0000	56,540.0000	(1.908)	0	0	0
28/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	82,425.0000	81,249.0000	(1.427)	0	0	0
28/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	67,429.0000	66,291.0000	(1.688)	0	0	0
28/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,699.0000	1,767.0000	4.002	0	0	0
28/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,130.0000	1,175.0000	3.982	0	0	0
28/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	72,399.0000	71,247.0000	(1.591)	0	0	0
28/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,081.0000	2,163.0000	3.940	0	0	0
28/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,880.0000	1,955.0000	3.989	0	0	0
28/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	69,909.0000	68,763.0000	(1.639)	0	0	0
28/02/2007	R203	2007/05/03			Bond Future	7.4700	7.4880	0.241	0.0000	0.0000	0
28/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
28/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	105,422.0000	104,094.0000	(1.260)	0	0	0
28/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	22.0000	23.0000	4.545	0	0	0
28/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	85,904.0000	84,578.0000	(1.544)	0	0	0
28/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
28/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
28/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	89,190.0000	87,863.0000	(1.488)	0	0	0
28/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	92,463.0000	91,136.0000	(1.435)	0	0	0
28/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	72,653.0000	71,332.0000	(1.818)	0	0	0
28/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	93.0000	99.0000	6.452	0	0	0
28/02/2007	R203	2007/08/02			Bond Future	7.4180	7.4330	0.202	0.0000	0.0000	0
28/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	95,223.0000	94,147.0000	(1.130)	0	0	0
28/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	439.0000	456.0000	3.872	0	0	0
28/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	635.0000	659.0000	3.780	0	0	0
28/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	88,944.0000	87,875.0000	(1.202)	0	0	0
28/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	529.0000	549.0000	3.781	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
28/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	92,083.0000	91,010.0000	(1.165)	0	0	0
28/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	201.0000	208.0000	3.483	0	0	0
28/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	107,765.0000	106,680.0000	(1.007)	0	0	0
28/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	76,454.0000	75,407.0000	(1.369)	0	0	0
28/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,269.0000	1,314.0000	3.546	0	0	0
28/02/2007	R204	2007/05/03			Bond Future	7.4490	7.4710	0.295	0.0000	0.0000	0
28/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	79,859.0000	78,169.0000	(2.116)	0	0	0
28/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,024.0000	1,071.0000	4.590	0	0	0
28/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	472.0000	493.0000	4.449	0	0	0
28/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	100,178.0000	98,455.0000	(1.720)	0	0	0
28/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	96,789.0000	95,069.0000	(1.777)	0	0	0
28/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	93,397.0000	91,681.0000	(1.837)	0	0	0
28/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	311.0000	325.0000	4.502	0	0	0
28/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	384.0000	401.0000	4.427	0	0	0
28/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	129.0000	134.0000	3.876	0	0	0
28/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	113,673.0000	111,942.0000	(1.523)	0	0	0
28/02/2007	R204	2007/08/02			Bond Future	7.4020	7.4230	0.284	0.0000	0.0000	0
28/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	86,365.0000	84,881.0000	(1.718)	0	0	0
28/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,910.0000	5,068.0000	3.218	0	0	0
28/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	101,710.0000	100,167.0000	(1.517)	0	0	0
28/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	117,388.0000	115,805.0000	(1.349)	0	0	0
28/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,598.0000	2,686.0000	3.387	0	0	0
28/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,641.0000	1,699.0000	3.534	0	0	0
28/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,234.0000	3,343.0000	3.370	0	0	0
28/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	98,606.0000	97,073.0000	(1.555)	0	0	0
28/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,901.0000	2,999.0000	3.378	0	0	0
28/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	104,828.0000	103,275.0000	(1.481)	0	0	0
28/02/2007	R206	2007/05/03			Bond Future	7.5980	7.6200	0.290	0.0000	0.0000	0
28/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	908.0000	975.0000	7.379	0	0	0
28/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	33,824.0000	32,758.0000	(3.152)	0	0	0
28/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	14,017.0000	13,240.0000	(5.543)	0	0	0
28/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,618.0000	2,791.0000	6.608	0	0	0
28/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,220.0000	6,577.0000	5.740	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
28/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	23,075.0000	22,115.0000	(4.160)	0	0	0
28/02/2007	R206	2007/08/02			Bond Future	7.5370	7.5570	0.265	0.0000	0.0000	0
28/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,161.0000	3,296.0000	4.271	0	0	0
28/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	38,193.0000	37,324.0000	(2.275)	0	0	0
28/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	20,476.0000	19,812.0000	(3.243)	0	0	0
28/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	28,720.0000	27,941.0000	(2.712)	0	0	0
28/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,848.0000	10,188.0000	3.452	0	0	0
28/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,796.0000	6,021.0000	3.882	0	0	0
28/02/2007	R207	2007/05/03			Bond Future	7.3920	7.4090	0.230	0.0000	0.0000	0
28/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	91.0000	95.0000	4.396	0	0	0
28/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	84,466.0000	83,098.0000	(1.620)	0	0	0
28/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
28/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	98,584.0000	97,212.0000	(1.392)	0	0	0
28/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	23.0000	24.0000	4.348	0	0	0
28/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	119,281.0000	117,909.0000	(1.150)	0	0	0
28/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
28/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	105,552.0000	104,180.0000	(1.300)	0	0	0
28/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	102,076.0000	100,704.0000	(1.344)	0	0	0
28/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	16.0000	17.0000	6.250	0	0	0
28/02/2007	R207	2007/08/02			Bond Future	7.3480	7.3630	0.204	0.0000	0.0000	0
28/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,144.0000	1,185.0000	3.584	0	0	0
28/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	88,091.0000	86,930.0000	(1.318)	0	0	0
28/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	121,682.0000	120,486.0000	(0.983)	0	0	0
28/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	108,290.0000	107,103.0000	(1.096)	0	0	0
28/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	177.0000	184.0000	3.955	0	0	0
28/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	101,556.0000	100,375.0000	(1.163)	0	0	0
28/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	567.0000	588.0000	3.704	0	0	0
28/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	471.0000	489.0000	3.822	0	0	0
28/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	104,925.0000	103,740.0000	(1.129)	0	0	0
28/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	391.0000	405.0000	3.581	0	0	0
28/02/2007	TRT1	2007/05/03			Index Future	254.9020	254.4620	(0.173)	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:										1,710
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