

Derivatives High/Low Report

High/Low for 20/02/2007

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
20/02/2007	CRD1 2007/05/03			Index Future	110.4250	110.6200	0.177	0.0000	0.0000	10
20/02/2007	GOVI 2007/05/03			jGovi	258.3160	258.9380	0.241	0.0000	0.0000	144
20/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	233,160.0000	239,380.0000	2.668	0	0	0
20/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
20/02/2007	GOVI 2007/08/02			jGovi	263.8740	264.5100	0.241	0.0000	0.0000	0
20/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	233,743.0000	240,102.0000	2.721	0	0	0
20/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	3.0000	2.0000	(33.333)	0	0	0
20/02/2007	ILBI 2007/05/03			Index Future	273.9920	273.9380	(0.020)	0.0000	0.0000	0
20/02/2007	ILBI 2007/08/02			Index Future	280.2020	280.1470	(0.020)	0.0000	0.0000	0
20/02/2007	J153 2010/08/31			jSwap	8.5150	8.4960	(0.223)	0.0000	0.0000	0
20/02/2007	J157 2015/09/15			jSwap	8.2740	8.2180	(0.677)	0.0000	0.0000	0
20/02/2007	J186 2026/12/21			jSwap	7.7570	7.7070	(0.645)	0.0000	0.0000	0
20/02/2007	J194 2008/02/28			jSwap	8.9330	8.9300	(0.034)	0.0000	0.0000	0
20/02/2007	J201 2014/12/22			jSwap	8.2900	8.2340	(0.676)	0.0000	0.0000	0
20/02/2007	J203 2017/09/15			jSwap	8.2020	8.1380	(0.780)	0.0000	0.0000	0

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20/02/2007	J204	2018/12/21			jSwap	8.1290	8.0600	(0.849)	0.0000	0.0000	0
20/02/2007	J207	2020/01/15			jSwap	8.0670	7.9980	(0.855)	0.0000	0.0000	0
20/02/2007	JBAR	2005/12/21			jBar	9.0330	9.0330	-	0.0000	0.0000	0
20/02/2007	JFRA	2007/05/03			jFra	9.0960	9.0970	0.011	0.0000	0.0000	0
20/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	3,896.0000	3,898.0000	0.051	0	0	0
20/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	5.0000	5.0000	-	0	0	0
20/02/2007	JFRA	2007/08/02			jFra	9.0130	9.0060	(0.078)	0.0000	0.0000	0
20/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	3,763.0000	3,747.0000	(0.425)	0	0	0
20/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	74.0000	74.0000	-	0	0	0
20/02/2007	JFRA	2007/11/01			jFra	8.8210	8.8230	0.023	0.0000	0.0000	0
20/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	236.0000	233.0000	(1.271)	0	0	0
20/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,700.0000	3,703.0000	0.081	0	0	0
20/02/2007	JFRA	2008/02/07			jFra	8.6620	8.6490	(0.150)	0.0000	0.0000	0
20/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,033.0000	20,991.0000	(0.200)	0	0	0
20/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,205.0000	18,192.0000	(0.071)	0	0	0
20/02/2007	JN02	2007/05/03			jNote	8.6010	8.5970	(0.047)	0.0000	0.0000	0
20/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	16,125.0000	16,123.0000	(0.012)	0	0	0
20/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,262.0000	4,187.0000	(1.760)	0	0	0
20/02/2007	JN02	2007/08/02			jNote	8.4630	8.4570	(0.071)	0.0000	0.0000	0
20/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	21,878.0000	21,915.0000	0.169	0	0	0
20/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,471.0000	7,397.0000	(0.990)	0	0	0
20/02/2007	JN05	2007/05/03			jNote	8.2420	8.2050	(0.449)	0.0000	0.0000	0
20/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	334.0000	272.0000	(18.563)	0	0	0
20/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	41,177.0000	42,637.0000	3.546	0	0	0

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20/02/2007	JN05	2007/08/02			jNote	8.1740	8.1370	(0.453)	0.0000	0.0000	0
20/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	45,337.0000	46,705.0000	3.017	0	0	0
20/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,640.0000	1,478.0000	(9.878)	0	0	0
20/02/2007	JN10	2007/05/03			jNote	8.0750	8.0070	(0.842)	0.0000	0.0000	0
20/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	62,772.0000	67,515.0000	7.556	0	0	0
20/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	23.0000	11.0000	(52.174)	0	0	0
20/02/2007	JN10	2007/08/02			jNote	8.0250	7.9540	(0.885)	0.0000	0.0000	0
20/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,681.0000	71,555.0000	7.309	0	0	0
20/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	367.0000	249.0000	(32.153)	0	0	0
20/02/2007	JROD	2007/02/28			jRod	8.6150	8.6140	(0.012)	0.0000	0.0000	0
20/02/2007	JROD	2007/03/30			jRod	8.7570	8.7530	(0.046)	0.0000	0.0000	0
20/02/2007	JROD	2007/04/30			jRod	8.9170	8.9120	(0.056)	0.0000	0.0000	0
20/02/2007	JROD	2007/05/31			jRod	8.8500	8.8490	(0.011)	0.0000	0.0000	0
20/02/2007	OTH1	2007/05/03			Index Future	254.3910	255.0240	0.249	0.0000	0.0000	15
20/02/2007	R153	2007/05/03			Bond Future	7.8800	7.8600	(0.254)	7.8300	7.8300	166
20/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	695.0000	627.0000	(9.784)	0	0	0
20/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	27,410.0000	27,977.0000	2.069	0	0	0
20/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	500.0000	448.0000	(10.400)	0	0	0
20/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	28,837.0000	29,412.0000	1.994	0	0	0
20/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	590.0000	530.0000	(10.169)	0	0	0
20/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	25,995.0000	26,554.0000	2.150	0	0	0
20/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	20,496.0000	21,010.0000	2.508	0	0	0
20/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,300.0000	1,188.0000	(8.615)	0	0	0
20/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	34,632.0000	35,228.0000	1.721	0	0	0
20/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	252.0000	223.0000	(11.508)	0	0	0
20/02/2007	R153	2007/08/02			Bond Future	7.8150	7.8150	-	0.0000	0.0000	0
20/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,262.0000	2,243.0000	(0.840)	0	0	0

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20/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	27,667.0000	27,647.0000	(0.072)	0	0	0
20/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,916.0000	22,893.0000	(0.100)	0	0	0
20/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,189.0000	3,166.0000	(0.721)	0	0	0
20/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,898.0000	1,881.0000	(0.896)	0	0	0
20/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	30,128.0000	30,110.0000	(0.060)	0	0	0
20/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	35,180.0000	35,165.0000	(0.043)	0	0	0
20/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,329.0000	1,314.0000	(1.129)	0	0	0
20/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	28,891.0000	28,872.0000	(0.066)	0	0	0
20/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,073.0000	2,054.0000	(0.917)	0	0	0
20/02/2007	R157	2007/05/03			Bond Future	7.5850	7.5250	(0.791)	0.0000	0.0000	504
20/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	369.0000	269.0000	(27.100)	0	0	0
20/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	67,452.0000	71,700.0000	6.298	0	0	0
20/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	18,838.0000	16,310.0000	(13.420)	0	0	0
20/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	12,444.0000	14,425.0000	15.919	0	0	60
20/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	100,996.0000	105,455.0000	4.415	0	0	0
20/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	80,835.0000	85,205.0000	5.406	0	0	0
20/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	532.0000	392.0000	(26.316)	0	0	0
20/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	174.0000	123.0000	(29.310)	0	0	0
20/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	5,280.0000	4,279.0000	(18.958)	0	0	60
20/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	35,934.0000	39,443.0000	9.765	0	0	0
20/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	1,077.0000	816.0000	(24.234)	0	0	0
20/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	84,198.0000	88,589.0000	5.215	0	0	0
20/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	87,562.0000	91,971.0000	5.035	0	0	0
20/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	443.0000	325.0000	(26.637)	0	0	0
20/02/2007	R157	2007/08/02			Bond Future	7.5450	7.5450	-	0.0000	0.0000	0
20/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	102,966.0000	102,942.0000	(0.023)	0	0	0
20/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,733.0000	1,709.0000	(1.385)	0	0	0
20/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	84,289.0000	84,254.0000	(0.042)	0	0	0
20/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,081.0000	3,047.0000	(1.104)	0	0	0
20/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	90,477.0000	90,446.0000	(0.034)	0	0	0
20/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,483.0000	4,441.0000	(0.937)	0	0	0
20/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	72,102.0000	72,060.0000	(0.058)	0	0	0
20/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,547.0000	2,516.0000	(1.217)	0	0	0
20/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,802.0000	2,769.0000	(1.178)	0	0	0

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20/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	87,377.0000	87,344.0000	(0.038)	0	0	0
20/02/2007	R186	2007/05/03			Bond Future	7.2920	7.2410	(0.699)	0.0000	0.0000	0
20/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	137,871.0000	144,304.0000	4.666	0	0	0
20/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,270.0000	976.0000	(23.150)	0	0	0
20/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	116,411.0000	122,701.0000	5.403	0	0	0
20/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	603.0000	452.0000	(25.041)	0	0	0
20/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	148,512.0000	154,989.0000	4.361	0	0	0
20/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	411.0000	304.0000	(26.034)	0	0	0
20/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	143,201.0000	149,658.0000	4.509	0	0	0
20/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	189.0000	136.0000	(28.042)	0	0	0
20/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	498.0000	371.0000	(25.502)	0	0	0
20/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	169,505.0000	176,037.0000	3.854	0	0	0
20/02/2007	R186	2007/08/02			Bond Future	7.2510	7.2000	(0.703)	0.0000	0.0000	0
20/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	155,765.0000	161,876.0000	3.923	0	0	0
20/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,181.0000	3,632.0000	(13.131)	0	0	0
20/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,787.0000	3,283.0000	(13.309)	0	0	0
20/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	125,780.0000	131,580.0000	4.611	0	0	0
20/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	150,759.0000	156,828.0000	4.026	0	0	0
20/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,196.0000	5,424.0000	(12.460)	0	0	0
20/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,429.0000	2,967.0000	(13.473)	0	0	0
20/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	145,751.0000	151,774.0000	4.132	0	0	0
20/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,302.0000	1,978.0000	(14.075)	0	0	0
20/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	175,728.0000	181,976.0000	3.555	0	0	0
20/02/2007	R194	2007/05/03			Bond Future	8.4390	8.3770	(0.735)	0.0000	0.0000	0
20/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,900.0000	6,248.0000	5.898	0	0	0
20/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,152.0000	1,016.0000	(11.806)	0	0	0
20/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	1,885.0000	1,693.0000	(10.186)	0	0	0
20/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,340.0000	5,671.0000	6.199	0	0	0
20/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,306.0000	4,598.0000	6.781	0	0	0
20/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,094.0000	7,474.0000	5.357	0	0	0
20/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,367.0000	1,214.0000	(11.192)	0	0	0
20/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	799.0000	696.0000	(12.891)	0	0	0
20/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,617.0000	5,956.0000	6.035	0	0	0

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20/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,256.0000	1,112.0000	(11.465)	0	0	0
20/02/2007	R194	2007/08/02			Bond Future	8.2100	8.1330	(0.938)	0.0000	0.0000	0
20/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,571.0000	2,418.0000	(5.951)	0	0	0
20/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,666.0000	2,509.0000	(5.889)	0	0	0
20/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,154.0000	7,422.0000	3.746	0	0	0
20/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,977.0000	7,242.0000	3.798	0	0	0
20/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,884.0000	8,168.0000	3.602	0	0	0
20/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,217.0000	2,079.0000	(6.225)	0	0	0
20/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,128.0000	6,373.0000	3.998	0	0	0
20/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,802.0000	7,063.0000	3.837	0	0	0
20/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,763.0000	2,602.0000	(5.827)	0	0	0
20/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,177.0000	3,001.0000	(5.540)	0	0	0
20/02/2007	R196	2007/05/03			Bond Future	8.2380	8.1830	(0.668)	0.0000	0.0000	0
20/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,284.0000	1,030.0000	(19.782)	0	0	0
20/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	5,691.0000	6,366.0000	11.861	0	0	0
20/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,890.0000	2,440.0000	(15.571)	0	0	0
20/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	463.0000	350.0000	(24.406)	0	0	0
20/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	9,052.0000	9,867.0000	9.004	0	0	0
20/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	3,093.0000	3,571.0000	15.454	0	0	0
20/02/2007	R196	2007/08/02			Bond Future	8.1170	8.0570	(0.739)	0.0000	0.0000	0
20/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,912.0000	8,521.0000	7.697	0	0	0
20/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,300.0000	2,027.0000	(11.870)	0	0	0
20/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,666.0000	3,286.0000	(10.366)	0	0	0
20/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,619.0000	6,122.0000	8.952	0	0	0
20/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,603.0000	11,303.0000	6.602	0	0	0
20/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,352.0000	1,169.0000	(13.536)	0	0	0
20/02/2007	R201	2007/05/03			Bond Future	7.5540	7.4930	(0.808)	0.0000	0.0000	0
20/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	82,063.0000	85,673.0000	4.399	0	0	0
20/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	725.0000	542.0000	(25.241)	0	0	0
20/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	112.0000	78.0000	(30.357)	0	0	0
20/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	55,274.0000	58,735.0000	6.262	0	0	0
20/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	291.0000	210.0000	(27.835)	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
20/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	68,662.0000	72,224.0000	5.188	0	0	0
20/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	65,976.0000	69,524.0000	5.378	0	0	0
20/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	241.0000	173.0000	(28.216)	0	0	0
20/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	351.0000	255.0000	(27.350)	0	0	0
20/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	71,347.0000	74,922.0000	5.011	0	0	0
20/02/2007	R201	2007/08/02			Bond Future	7.4950	7.4320	(0.841)	0.0000	0.0000	0
20/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	84,554.0000	88,046.0000	4.130	0	0	0
20/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,162.0000	973.0000	(16.265)	0	0	0
20/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,102.0000	2,653.0000	(14.475)	0	0	0
20/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,726.0000	1,457.0000	(15.585)	0	0	0
20/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	69,547.0000	72,908.0000	4.833	0	0	0
20/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	74,523.0000	77,935.0000	4.578	0	0	0
20/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,101.0000	1,781.0000	(15.231)	0	0	0
20/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	72,029.0000	75,417.0000	4.704	0	0	0
20/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	59,734.0000	62,966.0000	5.411	0	0	0
20/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,904.0000	1,610.0000	(15.441)	0	0	0
20/02/2007	R203	2007/05/03			Bond Future	7.4620	7.4060	(0.750)	0.0000	0.0000	0
20/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	26.0000	16.0000	(38.462)	0	0	0
20/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	89,791.0000	93,928.0000	4.607	0	0	0
20/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	93,062.0000	97,201.0000	4.448	0	0	0
20/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	18.0000	11.0000	(38.889)	0	0	0
20/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	86,509.0000	90,642.0000	4.778	0	0	0
20/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	37.0000	23.0000	(37.838)	0	0	0
20/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	73,289.0000	77,389.0000	5.594	0	0	0
20/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	138.0000	91.0000	(34.058)	0	0	0
20/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	106,014.0000	110,159.0000	3.910	0	0	0
20/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
20/02/2007	R203	2007/08/02			Bond Future	7.4090	7.3520	(0.769)	0.0000	0.0000	0
20/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	89,672.0000	93,701.0000	4.493	0	0	0
20/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	707.0000	566.0000	(19.943)	0	0	0
20/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,380.0000	1,129.0000	(18.188)	0	0	0
20/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	77,222.0000	81,140.0000	5.074	0	0	0
20/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	593.0000	472.0000	(20.405)	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
20/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	92,803.0000	96,852.0000	4.363	0	0	0
20/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	233.0000	180.0000	(22.747)	0	0	0
20/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	95,936.0000	100,002.0000	4.238	0	0	0
20/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	108,453.0000	112,570.0000	3.796	0	0	0
20/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	495.0000	393.0000	(20.606)	0	0	0
20/02/2007	R204	2007/05/03			Bond Future	7.4250	7.3850	(0.539)	0.0000	0.0000	0
20/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	414.0000	336.0000	(18.841)	0	0	0
20/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	184.0000	146.0000	(20.652)	0	0	0
20/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,242.0000	1,043.0000	(16.023)	0	0	0
20/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	102,179.0000	105,277.0000	3.032	0	0	0
20/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	81,976.0000	84,952.0000	3.630	0	0	0
20/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	115,627.0000	118,764.0000	2.713	0	0	0
20/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	98,805.0000	101,888.0000	3.120	0	0	0
20/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	95,430.0000	98,497.0000	3.214	0	0	0
20/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	606.0000	498.0000	(17.822)	0	0	0
20/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	502.0000	410.0000	(18.327)	0	0	0
20/02/2007	R204	2007/08/02			Bond Future	7.3780	7.3370	(0.556)	0.0000	0.0000	0
20/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	119,376.0000	122,415.0000	2.546	0	0	0
20/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,730.0000	2,464.0000	(9.744)	0	0	0
20/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,748.0000	1,564.0000	(10.526)	0	0	0
20/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	106,841.0000	109,798.0000	2.768	0	0	0
20/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,039.0000	2,749.0000	(9.543)	0	0	0
20/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	100,631.0000	103,537.0000	2.888	0	0	0
20/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	88,408.0000	91,191.0000	3.148	0	0	0
20/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,378.0000	3,061.0000	(9.384)	0	0	0
20/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	103,729.0000	106,662.0000	2.828	0	0	0
20/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,073.0000	4,633.0000	(8.673)	0	0	0
20/02/2007	R206	2007/05/03			Bond Future	7.5620	7.5010	(0.807)	0.0000	0.0000	0
20/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,096.0000	5,004.0000	(17.913)	0	0	0
20/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	975.0000	720.0000	(26.154)	0	0	0
20/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	15,750.0000	17,816.0000	13.117	0	0	0
20/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	24,972.0000	27,548.0000	10.316	0	0	0
20/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	35,749.0000	38,652.0000	8.121	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
20/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,658.0000	2,077.0000	(21.859)	0	0	0
20/02/2007	R206	2007/08/02			Bond Future	7.5000	7.4370	(0.840)	0.0000	0.0000	0
20/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	21,999.0000	24,033.0000	9.246	0	0	0
20/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	39,984.0000	42,676.0000	6.733	0	0	0
20/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	30,408.0000	32,809.0000	7.896	0	0	0
20/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,091.0000	2,606.0000	(15.691)	0	0	0
20/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,511.0000	8,367.0000	(12.028)	0	0	0
20/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,624.0000	4,847.0000	(13.816)	0	0	0
20/02/2007	R207	2007/05/03			Bond Future	7.3890	7.3380	(0.690)	0.0000	0.0000	0
20/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	84,759.0000	88,850.0000	4.827	0	0	0
20/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	142.0000	98.0000	(30.986)	0	0	0
20/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	102,332.0000	106,456.0000	4.030	0	0	0
20/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	29.0000	19.0000	(34.483)	0	0	0
20/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	40.0000	26.0000	(35.000)	0	0	0
20/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	98,844.0000	102,964.0000	4.168	0	0	0
20/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	105,804.0000	109,931.0000	3.901	0	0	0
20/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
20/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	119,526.0000	123,659.0000	3.458	0	0	0
20/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	21.0000	13.0000	(38.095)	0	0	0
20/02/2007	R207	2007/08/02			Bond Future	7.3450	7.2930	(0.708)	0.0000	0.0000	0
20/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	101,879.0000	105,942.0000	3.988	0	0	0
20/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,278.0000	1,060.0000	(17.058)	0	0	0
20/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	212.0000	168.0000	(20.755)	0	0	0
20/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	88,466.0000	92,431.0000	4.482	0	0	0
20/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	650.0000	529.0000	(18.615)	0	0	0
20/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	108,594.0000	112,689.0000	3.771	0	0	0
20/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	105,238.0000	109,318.0000	3.877	0	0	0
20/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	121,957.0000	126,097.0000	3.395	0	0	0
20/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	454.0000	366.0000	(19.383)	0	0	0
20/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	544.0000	440.0000	(19.118)	0	0	0
20/02/2007	TRT1	2007/05/03			Index Future	255.2400	255.8540	0.241	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:										1,459
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