



Derivatives High/Low Report

High/Low for 26/02/2007

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
26/02/2007	CRD1 2007/05/03			Index Future	110.7940	110.5080	(0.258)	0.0000	0.0000	10
26/02/2007	GOVI 2007/05/03			jGovi	259.4940	258.4910	(0.387)	0.0000	0.0000	144
26/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	244,940.0000	234,910.0000	(4.095)	0	0	0
26/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
26/02/2007	GOVI 2007/08/02			jGovi	265.0800	264.0570	(0.386)	265.4400	265.4400	69
26/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	1.0000	2.0000	100.000	0	0	0
26/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	245,801.0000	235,572.0000	(4.161)	0	0	0
26/02/2007	ILBI 2007/05/03			Index Future	273.6010	273.5400	(0.022)	0.0000	0.0000	0
26/02/2007	ILBI 2007/08/02			Index Future	279.8460	279.9210	0.027	0.0000	0.0000	0
26/02/2007	J153 2010/08/31			jSwap	8.5370	8.5820	0.527	0.0000	0.0000	0
26/02/2007	J157 2015/09/15			jSwap	8.2200	8.2740	0.657	0.0000	0.0000	0
26/02/2007	J186 2026/12/21			jSwap	7.7080	7.7800	0.934	0.0000	0.0000	0
26/02/2007	J194 2008/02/28			jSwap	8.9780	8.9870	0.100	0.0000	0.0000	0
26/02/2007	J201 2014/12/22			jSwap	8.2440	8.3010	0.691	0.0000	0.0000	0
26/02/2007	J203 2017/09/15			jSwap	8.1270	8.1880	0.751	0.0000	0.0000	0

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26/02/2007	J204	2018/12/21			jSwap	8.0570	8.1210	0.794	0.0000	0.0000	0
26/02/2007	J207	2020/01/15			jSwap	7.9980	8.0640	0.825	0.0000	0.0000	0
26/02/2007	JBAR	2005/12/21			jBar	9.0750	9.0750	-	0.0000	0.0000	0
26/02/2007	JFRA	2007/05/03			jFra	9.1570	9.1630	0.066	0.0000	0.0000	0
26/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	3.0000	2.0000	(33.333)	0	0	0
26/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,042.0000	4,056.0000	0.346	0	0	0
26/02/2007	JFRA	2007/08/02			jFra	9.0910	9.1140	0.253	0.0000	0.0000	0
26/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	59.0000	53.0000	(10.169)	0	0	0
26/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	3,937.0000	3,988.0000	1.295	0	0	0
26/02/2007	JFRA	2007/11/01			jFra	8.9210	8.9470	0.291	0.0000	0.0000	0
26/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,921.0000	3,977.0000	1.428	0	0	0
26/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	195.0000	183.0000	(6.154)	0	0	0
26/02/2007	JFRA	2008/02/07			jFra	8.7400	8.7910	0.584	0.0000	0.0000	0
26/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,021.0000	21,001.0000	(0.095)	0	0	0
26/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,001.0000	17,857.0000	(0.800)	0	0	0
26/02/2007	JN02	2007/05/03			jNote	8.6730	8.7080	0.404	0.0000	0.0000	0
26/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,982.0000	14,370.0000	(4.085)	0	0	0
26/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,444.0000	4,474.0000	0.675	0	0	0
26/02/2007	JN02	2007/08/02			jNote	8.5320	8.5780	0.539	0.0000	0.0000	0
26/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,879.0000	20,208.0000	(3.214)	0	0	0
26/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,745.0000	7,921.0000	2.272	0	0	0
26/02/2007	JN05	2007/05/03			jNote	8.2200	8.2820	0.754	0.0000	0.0000	0
26/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	41,970.0000	39,457.0000	(5.988)	0	0	0
26/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	258.0000	305.0000	18.217	0	0	0

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26/02/2007	JN05	2007/08/02			jNote	8.1450	8.2090	0.786	0.0000	0.0000	0
26/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,459.0000	1,656.0000	13.502	0	0	0
26/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	46,318.0000	43,859.0000	(5.309)	0	0	0
26/02/2007	JN10	2007/05/03			jNote	7.9930	8.0570	0.801	0.0000	0.0000	0
26/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	68,457.0000	63,946.0000	(6.590)	0	0	0
26/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	7.0000	11.0000	57.143	0	0	0
26/02/2007	JN10	2007/08/02			jNote	7.9380	8.0050	0.844	0.0000	0.0000	0
26/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	215.0000	291.0000	35.349	0	0	0
26/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	72,618.0000	67,942.0000	(6.439)	0	0	0
26/02/2007	JROD	2007/02/28			jRod	8.6120	8.6120	-	0.0000	0.0000	0
26/02/2007	JROD	2007/03/30			jRod	8.7490	8.7320	(0.194)	0.0000	0.0000	0
26/02/2007	JROD	2007/04/30			jRod	8.9220	8.8920	(0.336)	0.0000	0.0000	0
26/02/2007	JROD	2007/05/31			jRod	8.8650	8.8520	(0.147)	0.0000	0.0000	0
26/02/2007	OTH1	2007/05/03			Index Future	255.6800	254.6740	(0.393)	0.0000	0.0000	15
26/02/2007	R153	2007/05/03			Bond Future	7.7900	7.8600	0.899	0.0000	0.0000	166
26/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	22,876.0000	20,852.0000	(8.848)	0	0	0
26/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	859.0000	1,030.0000	19.907	0	0	0
26/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	28,555.0000	26,447.0000	(7.382)	0	0	0
26/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	31,461.0000	29,327.0000	(6.783)	0	0	0
26/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	433.0000	520.0000	20.092	0	0	0
26/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	303.0000	363.0000	19.802	0	0	0
26/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	37,344.0000	35,177.0000	(5.803)	0	0	0
26/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	363.0000	435.0000	19.835	0	0	0
26/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	144.0000	172.0000	19.444	0	0	0
26/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	30,004.0000	27,882.0000	(7.072)	0	0	0
26/02/2007	R153	2007/08/02			Bond Future	7.6950	7.7740	1.027	0.0000	0.0000	0
26/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,683.0000	1,945.0000	15.567	0	0	0

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26/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	25,647.0000	23,706.0000	(7.568)	0	0	0
26/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	30,588.0000	28,544.0000	(6.682)	0	0	0
26/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,419.0000	2,784.0000	15.089	0	0	0
26/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	961.0000	1,115.0000	16.025	0	0	0
26/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	38,314.0000	36,161.0000	(5.619)	0	0	0
26/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,535.0000	1,775.0000	15.635	0	0	0
26/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,399.0000	1,619.0000	15.726	0	0	0
26/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	33,129.0000	31,043.0000	(6.297)	0	0	0
26/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	31,854.0000	29,787.0000	(6.489)	0	0	0
26/02/2007	R157	2007/05/03			Bond Future	7.4750	7.5640	1.191	0.0000	0.0000	482
26/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	3,404.0000	4,369.0000	28.349	0	0	60
26/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	75,245.0000	68,724.0000	(8.666)	0	0	0
26/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	182.0000	239.0000	31.319	0	0	0
26/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	42,341.0000	36,599.0000	(13.561)	0	0	0
26/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	95,657.0000	89,008.0000	(6.951)	0	0	0
26/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	588.0000	773.0000	31.463	0	0	0
26/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	271.0000	357.0000	31.734	0	0	0
26/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	80.0000	105.0000	31.250	0	0	0
26/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	109,184.0000	102,503.0000	(6.119)	0	0	0
26/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	222.0000	292.0000	31.532	0	0	0
26/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	16,010.0000	12,397.0000	(22.567)	0	0	60
26/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	88,857.0000	82,237.0000	(7.450)	0	0	0
26/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	14,122.0000	17,215.0000	21.902	0	0	0
26/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	92,259.0000	85,623.0000	(7.193)	0	0	0
26/02/2007	R157	2007/08/02			Bond Future	7.3950	7.4840	1.204	0.0000	0.0000	3
26/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	100,645.0000	94,414.0000	(6.191)	0	0	0
26/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,042.0000	3,635.0000	19.494	0	0	0
26/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,846.0000	2,217.0000	20.098	0	0	0
26/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	81,707.0000	75,732.0000	(7.313)	0	0	0
26/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	97,467.0000	91,270.0000	(6.358)	0	0	0
26/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,669.0000	2,006.0000	20.192	0	0	0
26/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	113,390.0000	107,049.0000	(5.592)	0	0	0
26/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,110.0000	1,338.0000	20.541	0	0	0
26/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,042.0000	2,450.0000	19.980	0	0	0

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26/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	94,296.0000	88,136.0000	(6.533)	0	0	0
26/02/2007	R186	2007/05/03			Bond Future	7.1920	7.2790	1.210	0.0000	0.0000	0
26/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	304.0000	406.0000	33.553	0	0	0
26/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	150,527.0000	139,347.0000	(7.427)	0	0	0
26/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	161,256.0000	150,041.0000	(6.955)	0	0	0
26/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	200.0000	267.0000	33.500	0	0	0
26/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	128,783.0000	117,730.0000	(8.583)	0	0	0
26/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	686.0000	915.0000	33.382	0	0	0
26/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	247.0000	330.0000	33.603	0	0	0
26/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	155,905.0000	144,706.0000	(7.183)	0	0	0
26/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	86.0000	114.0000	32.558	0	0	0
26/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	182,358.0000	171,104.0000	(6.171)	0	0	0
26/02/2007	R186	2007/08/02			Bond Future	7.1500	7.2380	1.231	0.0000	0.0000	0
26/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	157,697.0000	146,947.0000	(6.817)	0	0	0
26/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,064.0000	3,706.0000	20.953	0	0	0
26/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,630.0000	5,574.0000	20.389	0	0	0
26/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	137,276.0000	126,828.0000	(7.611)	0	0	0
26/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,490.0000	3,017.0000	21.165	0	0	0
26/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	167,889.0000	157,024.0000	(6.472)	0	0	0
26/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	162,797.0000	151,987.0000	(6.640)	0	0	0
26/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	188,130.0000	177,091.0000	(5.868)	0	0	0
26/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,641.0000	1,994.0000	21.511	0	0	0
26/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,762.0000	3,344.0000	21.072	0	0	0
26/02/2007	R194	2007/05/03			Bond Future	8.2900	8.3200	0.362	0.0000	0.0000	0
26/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	904.0000	909.0000	0.553	0	0	0
26/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	8,006.0000	7,770.0000	(2.948)	0	0	0
26/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	549.0000	547.0000	(0.364)	0	0	0
26/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	1,416.0000	1,434.0000	1.271	0	0	0
26/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	5,001.0000	4,784.0000	(4.339)	0	0	0
26/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,733.0000	6,502.0000	(3.431)	0	0	0
26/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	822.0000	825.0000	0.365	0	0	0
26/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	6,428.0000	6,199.0000	(3.563)	0	0	0
26/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	993.0000	1,000.0000	0.705	0	0	0

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26/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	6,129.0000	5,902.0000	(3.704)	0	0	0
26/02/2007	R194	2007/08/02			Bond Future	8.0060	8.0360	0.375	0.0000	0.0000	0
26/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,774.0000	6,629.0000	(2.141)	0	0	0
26/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	1,848.0000	1,858.0000	0.541	0	0	0
26/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,635.0000	8,480.0000	(1.795)	0	0	0
26/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	2,705.0000	2,725.0000	0.739	0	0	0
26/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,676.0000	7,526.0000	(1.954)	0	0	0
26/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,491.0000	7,342.0000	(1.989)	0	0	0
26/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,863.0000	7,712.0000	(1.920)	0	0	0
26/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,162.0000	2,176.0000	0.648	0	0	0
26/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,333.0000	2,349.0000	0.686	0	0	0
26/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,247.0000	2,261.0000	0.623	0	0	0
26/02/2007	R196	2007/05/03			Bond Future	8.1050	8.1410	0.444	0.0000	0.0000	0
26/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	4,297.0000	3,860.0000	(10.170)	0	0	0
26/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	713.0000	784.0000	9.958	0	0	0
26/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	7,367.0000	6,829.0000	(7.303)	0	0	0
26/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	1,848.0000	2,020.0000	9.307	0	0	0
26/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	11,053.0000	10,466.0000	(5.311)	0	0	0
26/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	217.0000	239.0000	10.138	0	0	0
26/02/2007	R196	2007/08/02			Bond Future	7.9650	8.0030	0.477	0.0000	0.0000	0
26/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,636.0000	1,742.0000	6.479	0	0	0
26/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	9,486.0000	9,031.0000	(4.797)	0	0	0
26/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,734.0000	2,897.0000	5.962	0	0	0
26/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	6,926.0000	6,529.0000	(5.732)	0	0	0
26/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	912.0000	975.0000	6.908	0	0	0
26/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	12,402.0000	11,905.0000	(4.007)	0	0	0
26/02/2007	R201	2007/05/03			Bond Future	7.4580	7.5420	1.126	0.0000	0.0000	0
26/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	87,747.0000	82,736.0000	(5.711)	0	0	0
26/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	187.0000	242.0000	29.412	0	0	0
26/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	413.0000	533.0000	29.056	0	0	0
26/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	54.0000	69.0000	27.778	0	0	0
26/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	74,264.0000	69,283.0000	(6.707)	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
26/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	76,971.0000	71,982.0000	(6.482)	0	0	0
26/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	153.0000	197.0000	28.758	0	0	0
26/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	124.0000	161.0000	29.839	0	0	0
26/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	60,704.0000	55,798.0000	(8.082)	0	0	0
26/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	71,554.0000	66,583.0000	(6.947)	0	0	0
26/02/2007	R201	2007/08/02			Bond Future	7.3960	7.4820	1.163	0.0000	0.0000	0
26/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	64,778.0000	60,187.0000	(7.087)	0	0	0
26/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,354.0000	2,797.0000	18.819	0	0	0
26/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,411.0000	1,685.0000	19.419	0	0	0
26/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	77,330.0000	72,569.0000	(6.157)	0	0	0
26/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	74,803.0000	70,071.0000	(6.326)	0	0	0
26/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,274.0000	1,522.0000	19.466	0	0	0
26/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	79,863.0000	75,078.0000	(5.992)	0	0	0
26/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,565.0000	1,867.0000	19.297	0	0	0
26/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	90,027.0000	85,159.0000	(5.407)	0	0	0
26/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	842.0000	1,009.0000	19.834	0	0	0
26/02/2007	R203	2007/05/03			Bond Future	7.3510	7.4340	1.129	0.0000	0.0000	0
26/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	114,251.0000	108,082.0000	(5.400)	0	0	0
26/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
26/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	8.0000	12.0000	50.000	0	0	0
26/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	98,013.0000	91,848.0000	(6.290)	0	0	0
26/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	12.0000	18.0000	50.000	0	0	0
26/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	101,288.0000	95,122.0000	(6.088)	0	0	0
26/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	81,442.0000	75,298.0000	(7.544)	0	0	0
26/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
26/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	52.0000	77.0000	48.077	0	0	0
26/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	94,724.0000	88,561.0000	(6.506)	0	0	0
26/02/2007	R203	2007/08/02			Bond Future	7.2960	7.3800	1.151	0.0000	0.0000	0
26/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	132.0000	175.0000	32.576	0	0	0
26/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	116,639.0000	110,514.0000	(5.251)	0	0	0
26/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	104,023.0000	97,946.0000	(5.842)	0	0	0
26/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	297.0000	387.0000	30.303	0	0	0
26/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	100,856.0000	94,796.0000	(6.009)	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
26/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	360.0000	468.0000	30.000	0	0	0
26/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	97,686.0000	91,646.0000	(6.183)	0	0	0
26/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	435.0000	562.0000	29.195	0	0	0
26/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	85,019.0000	79,094.0000	(6.969)	0	0	0
26/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	891.0000	1,134.0000	27.273	0	0	0
26/02/2007	R204	2007/05/03			Bond Future	7.3350	7.4180	1.132	0.0000	0.0000	0
26/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	778.0000	947.0000	21.722	0	0	0
26/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	97.0000	118.0000	21.649	0	0	0
26/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	356.0000	435.0000	22.191	0	0	0
26/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	102,341.0000	95,814.0000	(6.378)	0	0	0
26/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	122,702.0000	116,117.0000	(5.367)	0	0	0
26/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	88,673.0000	82,236.0000	(7.259)	0	0	0
26/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	289.0000	354.0000	22.491	0	0	0
26/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	105,754.0000	99,212.0000	(6.186)	0	0	0
26/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	109,161.0000	102,607.0000	(6.004)	0	0	0
26/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	234.0000	287.0000	22.650	0	0	0
26/02/2007	R204	2007/08/02			Bond Future	7.2860	7.3700	1.153	0.0000	0.0000	0
26/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,321.0000	1,544.0000	16.881	0	0	0
26/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	94,634.0000	88,615.0000	(6.360)	0	0	0
26/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	126,199.0000	119,799.0000	(5.071)	0	0	0
26/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,640.0000	3,055.0000	15.720	0	0	0
26/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,048.0000	4,652.0000	14.921	0	0	0
26/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	107,143.0000	100,936.0000	(5.793)	0	0	0
26/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	113,471.0000	107,189.0000	(5.536)	0	0	0
26/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,362.0000	2,738.0000	15.919	0	0	0
26/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,110.0000	2,450.0000	16.114	0	0	0
26/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	110,302.0000	104,056.0000	(5.663)	0	0	0
26/02/2007	R206	2007/05/03			Bond Future	7.4770	7.5610	1.123	0.0000	0.0000	0
26/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	583.0000	788.0000	35.163	0	0	0
26/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	39,760.0000	35,614.0000	(10.428)	0	0	0
26/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	28,489.0000	24,682.0000	(13.363)	0	0	0
26/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,772.0000	2,316.0000	30.700	0	0	0
26/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	18,512.0000	15,319.0000	(17.248)	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
26/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	4,455.0000	5,613.0000	25.993	0	0	0
26/02/2007	R206	2007/08/02			Bond Future	7.4110	7.4980	1.174	0.0000	0.0000	0
26/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	43,746.0000	39,878.0000	(8.842)	0	0	0
26/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,361.0000	2,885.0000	22.194	0	0	0
26/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	24,797.0000	21,759.0000	(12.251)	0	0	0
26/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,464.0000	5,344.0000	19.713	0	0	0
26/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	33,741.0000	30,230.0000	(10.406)	0	0	0
26/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	7,816.0000	9,170.0000	17.323	0	0	0
26/02/2007	R207	2007/05/03			Bond Future	7.2830	7.3610	1.071	0.0000	0.0000	0
26/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	57.0000	79.0000	38.596	0	0	0
26/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	93,293.0000	86,963.0000	(6.785)	0	0	0
26/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	107,436.0000	101,090.0000	(5.907)	0	0	0
26/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	128,142.0000	121,790.0000	(4.957)	0	0	0
26/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
26/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	114,409.0000	108,060.0000	(5.549)	0	0	0
26/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	110,931.0000	104,583.0000	(5.722)	0	0	0
26/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	10.0000	14.0000	40.000	0	0	0
26/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
26/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	14.0000	20.0000	42.857	0	0	0
26/02/2007	R207	2007/08/02			Bond Future	7.2370	7.3160	1.092	0.0000	0.0000	0
26/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	832.0000	1,042.0000	25.240	0	0	0
26/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	96,736.0000	90,561.0000	(6.383)	0	0	0
26/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	122.0000	159.0000	30.328	0	0	0
26/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	130,583.0000	124,234.0000	(4.862)	0	0	0
26/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	334.0000	426.0000	27.545	0	0	0
26/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	275.0000	352.0000	28.000	0	0	0
26/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	117,131.0000	110,823.0000	(5.385)	0	0	0
26/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	404.0000	513.0000	26.980	0	0	0
26/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	113,744.0000	107,450.0000	(5.533)	0	0	0
26/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	110,349.0000	104,073.0000	(5.687)	0	0	0
26/02/2007	TRT1	2007/05/03			Index Future	256.4050	255.4170	(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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Grand Total:										1,509
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