



Derivatives High/Low Report

High/Low for 20/06/2007

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
20/06/2007	\$ / R 2007/09/17			Currency Future	7.1701	7.1617	(0.117)	0.0000	0.0000	86
20/06/2007	\$ / R 2007/12/14			Currency Future	7.2536	7.2454	(0.113)	0.0000	0.0000	0
20/06/2007	\$ / R 2008/03/17			Currency Future	7.3382	7.3325	(0.078)	0.0000	0.0000	0
20/06/2007	ALBI 2007/08/02			Index Future	216.1320	253.4860	17.283	0.0000	0.0000	0
20/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	0.0000	14,923.0000	100.000	0	0	0
20/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	378,680.0000	20,063.0000	(94.702)	0	0	0
20/06/2007	ALBI 2007/11/01			Index Future	221.4090	259.7000	17.294	0.0000	0.0000	0
20/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	325,910.0000	10,517.0000	(96.773)	0	0	0
20/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	0.0000	67,517.0000	100.000	0	0	0
20/06/2007	ALBI 2008/02/07			Index Future	227.3400	266.6680	17.299	0.0000	0.0000	0
20/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	266,679.0000	5,574.0000	(97.910)	0	0	0
20/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	79.0000	132,254.0000	167310.127	0	0	0
20/06/2007	CRD1 2007/08/02			Index Future	108.9160	108.5370	(0.348)	0.0000	0.0000	10
20/06/2007	GOVI 2007/08/02			jGovi	255.1820	254.2625	(0.360)	0.0000	0.0000	184
20/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	146,820.0000	137,625.0000	(6.263)	0	0	0
20/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
20/06/2007	GOVI 2007/11/01			jGovi	261.0180	260.0765	(0.361)	0.0000	0.0000	118

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
20/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	9,829.0000	7,495.0000	(23.746)	0	0	0
20/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	49,649.0000	56,730.0000	14.262	0	0	0
20/06/2007	GOVI	2008/02/07			jGovi	267.5420	266.5780	(0.360)	0.0000	0.0000	30
20/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	47,269.0000	41,374.0000	(12.471)	0	0	0
20/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	21,849.0000	25,594.0000	17.140	0	0	0
20/06/2007	ILBI	2007/08/02			Index Future	279.0570	278.9900	(0.024)	0.0000	0.0000	0
20/06/2007	J153	2010/08/31			jSwap	9.6180	9.6850	0.697	0.0000	0.0000	0
20/06/2007	J157	2015/09/15			jSwap	9.1260	9.1870	0.668	0.0000	0.0000	0
20/06/2007	J186	2026/12/21			jSwap	8.4940	8.5320	0.447	0.0000	0.0000	0
20/06/2007	J201	2014/12/22			jSwap	9.1980	9.2540	0.609	0.0000	0.0000	0
20/06/2007	J203	2017/09/15			jSwap	8.9630	9.0270	0.714	0.0000	0.0000	0
20/06/2007	J204	2018/12/21			jSwap	8.8920	8.9480	0.630	0.0000	0.0000	0
20/06/2007	J207	2020/01/15			jSwap	8.8250	8.8780	0.601	0.0000	0.0000	0
20/06/2007	JBAR	2005/12/21			jBar	0.0000	9.6880	100.000	0.0000	0.0000	0
20/06/2007	JFRA	2007/08/02			jFra	9.7840	9.8200	0.368	0.0000	0.0000	0
20/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,559.0000	5,646.0000	1.565	0	0	0
20/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
20/06/2007	JFRA	2007/08/23			jFra	9.8310	9.8810	0.509	0.0000	0.0000	0
20/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	910.0000	959.0000	5.385	0	0	0
20/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	401.0000	366.0000	(8.728)	0	0	0
20/06/2007	JFRA	2007/11/01			jFra	9.9750	9.9940	0.190	0.0000	0.0000	0
20/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,474.0000	6,523.0000	0.757	0	0	0

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20/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	2.0000	2.0000	-	0	0	0
20/06/2007	JFRA	2008/02/07			jFra	9.9490	9.9730	0.241	0.0000	0.0000	0
20/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,079.0000	13,019.0000	(0.459)	0	0	0
20/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,055.0000	19,054.0000	(0.005)	0	0	0
20/06/2007	JN02	2007/08/02			jNote	9.7710	9.8160	0.461	0.0000	0.0000	0
20/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	3,186.0000	2,887.0000	(9.385)	0	0	0
20/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,596.0000	13,106.0000	4.049	0	0	0
20/06/2007	JN02	2007/11/01			jNote	9.7140	9.7710	0.587	0.0000	0.0000	0
20/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	6,685.0000	6,303.0000	(5.714)	0	0	0
20/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,584.0000	20,226.0000	3.278	0	0	0
20/06/2007	JN02	2008/02/07			jNote	9.6160	9.6890	0.759	0.0000	0.0000	0
20/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	10,935.0000	10,392.0000	(4.966)	0	0	0
20/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,978.0000	22,737.0000	3.453	0	0	0
20/06/2007	JN05	2007/08/02			jNote	9.3340	9.4080	0.793	0.0000	0.0000	0
20/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	8,695.0000	10,381.0000	19.390	0	0	0
20/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	5,385.0000	4,162.0000	(22.711)	0	0	0
20/06/2007	JN05	2007/11/01			jNote	9.2750	9.3520	0.830	0.0000	0.0000	0
20/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	7,406.0000	6,319.0000	(14.677)	0	0	0
20/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	18,262.0000	20,192.0000	10.568	0	0	0
20/06/2007	JN05	2008/02/07			jNote	9.1940	9.2760	0.892	0.0000	0.0000	0
20/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	20,006.0000	21,858.0000	9.257	0	0	0
20/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	12,332.0000	10,960.0000	(11.126)	0	0	0
20/06/2007	JN10	2007/08/02			jNote	8.8500	8.9170	0.757	0.0000	0.0000	0
20/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	3,137.0000	4,503.0000	43.545	0	0	0
20/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	12,911.0000	9,896.0000	(23.352)	0	0	0
20/06/2007	JN10	2007/11/01			jNote	8.7950	8.8620	0.762	0.0000	0.0000	0
20/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,667.0000	8,172.0000	22.574	0	0	0

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20/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	20,056.0000	17,158.0000	(14.450)	0	0	0
20/06/2007	JN10	2008/02/07			jNote	8.7280	8.7960	0.779	0.0000	0.0000	0
20/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	8,721.0000	10,226.0000	17.257	0	0	0
20/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	26,521.0000	23,534.0000	(11.263)	0	0	0
20/06/2007	JROD	2007/06/29			jRod	8.7820	8.7810	(0.011)	0.0000	0.0000	0
20/06/2007	JROD	2007/07/31			jRod	9.0820	9.0800	(0.022)	0.0000	0.0000	0
20/06/2007	JROD	2007/08/31			jRod	9.4730	9.4760	0.032	0.0000	0.0000	0
20/06/2007	JROD	2007/09/28			jRod	9.2590	9.2620	0.032	0.0000	0.0000	0
20/06/2007	JROD	2007/10/31			jRod	9.4750	9.4780	0.032	0.0000	0.0000	0
20/06/2007	JROD	2007/11/30			jRod	9.6790	9.6800	0.010	0.0000	0.0000	0
20/06/2007	JROD	2007/12/31			jRod	9.4700	9.4700	-	0.0000	0.0000	0
20/06/2007	OTH1	2007/08/02			Index Future	250.2990	249.2950	(0.401)	0.0000	0.0000	15
20/06/2007	R153	2007/08/02			Bond Future	8.7500	8.8300	0.914	0.0000	0.0000	1,140
20/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,050.0000	6,197.0000	22.713	0	0	0
20/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	5,050.0000	3,940.0000	(21.980)	0	0	0
20/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	9,242.0000	10,885.0000	17.778	0	0	0
20/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	4,345.0000	3,338.0000	(23.176)	0	0	0
20/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,759.0000	7,008.0000	21.688	0	0	0
20/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,405.0000	5,450.0000	23.723	0	0	0
20/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	5,816.0000	4,605.0000	(20.822)	0	0	0
20/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	2,151.0000	1,537.0000	(28.545)	0	0	0
20/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,419.0000	3,093.0000	27.863	0	0	0
20/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	9,453.0000	7,870.0000	(16.746)	0	0	0
20/06/2007	R153	2007/11/01			Bond Future	8.7200	8.8000	0.917	0.0000	0.0000	0

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20/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	20,925.0000	22,655.0000	8.268	0	0	0
20/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1,898.0000	1,539.0000	(18.915)	0	0	0
20/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	997.0000	785.0000	(21.264)	0	0	0
20/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	26,728.0000	28,606.0000	7.026	0	0	0
20/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	15,718.0000	17,248.0000	9.734	0	0	0
20/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3,345.0000	2,786.0000	(16.712)	0	0	0
20/06/2007	R153	2008/02/07			Bond Future	8.6900	8.7700	0.921	0.0000	0.0000	0
20/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	16,907.0000	18,139.0000	7.287	0	0	0
20/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	6,382.0000	5,714.0000	(10.467)	0	0	0
20/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	25,764.0000	27,274.0000	5.861	0	0	0
20/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3,120.0000	2,730.0000	(12.500)	0	0	0
20/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	21,101.0000	22,480.0000	6.535	0	0	0
20/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	4,537.0000	4,017.0000	(11.461)	0	0	0
20/06/2007	R157	2007/08/02			Bond Future	8.1450	8.2050	0.737	0.0000	0.0000	0
20/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	2,499.0000	1,803.0000	(27.851)	0	0	0
20/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	30,612.0000	34,118.0000	11.453	0	0	86
20/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	58,618.0000	54,538.0000	(6.960)	0	0	0
20/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,745.0000	2,188.0000	25.387	0	0	0
20/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	403.0000	525.0000	30.273	0	0	0
20/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,421.0000	1,790.0000	25.968	0	0	0
20/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	42,977.0000	39,144.0000	(8.919)	0	0	0
20/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	39,934.0000	36,175.0000	(9.413)	0	0	0
20/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	64,933.0000	69,100.0000	6.417	0	0	0
20/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	77.0000	43.0000	(44.156)	0	0	0
20/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	46,035.0000	42,135.0000	(8.472)	0	0	0
20/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,123.0000	1,425.0000	26.892	0	0	0
20/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,776.0000	4,632.0000	22.669	0	0	0
20/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	28,376.0000	25,030.0000	(11.792)	0	0	0
20/06/2007	R157	2007/11/01			Bond Future	8.0950	8.1550	0.741	0.0000	0.0000	0
20/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	47,116.0000	50,386.0000	6.940	0	0	0
20/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	62,447.0000	66,071.0000	5.803	0	0	0
20/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	2,756.0000	2,274.0000	(17.489)	0	0	0
20/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	33,782.0000	36,580.0000	8.283	0	0	0

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20/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	47,116.0000	50,386.0000	6.940	0	0	0
20/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	9,835.0000	8,527.0000	(13.299)	0	0	0
20/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,453.0000	4,617.0000	(15.331)	0	0	0
20/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,453.0000	4,617.0000	(15.331)	0	0	0
20/06/2007	R157	2008/02/07			Bond Future	8.0500	8.1100	0.745	0.0000	0.0000	477
20/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	49,188.0000	52,006.0000	5.729	0	0	0
20/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	11,782.0000	10,602.0000	(10.015)	0	0	0
20/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	62,526.0000	65,674.0000	5.035	0	0	0
20/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	7,650.0000	6,801.0000	(11.098)	0	0	0
20/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	17,327.0000	15,769.0000	(8.992)	0	0	0
20/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	37,557.0000	39,997.0000	6.497	0	0	0
20/06/2007	R186	2007/08/02			Bond Future	7.8500	7.9000	0.637	0.0000	0.0000	5
20/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	50,826.0000	45,909.0000	(9.674)	0	0	0
20/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,962.0000	5,920.0000	19.307	0	0	0
20/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,383.0000	1,693.0000	22.415	0	0	0
20/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	80,001.0000	74,435.0000	(6.957)	0	0	0
20/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,197.0000	2,665.0000	21.302	0	0	0
20/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,771.0000	2,155.0000	21.683	0	0	0
20/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	70,048.0000	64,640.0000	(7.720)	0	0	0
20/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	75,023.0000	69,533.0000	(7.318)	0	0	0
20/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	100,181.0000	94,423.0000	(5.748)	0	0	0
20/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	474.0000	591.0000	24.684	0	0	0
20/06/2007	R186	2007/11/01			Bond Future	7.8050	7.8550	0.641	0.0000	0.0000	0
20/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	10,443.0000	9,105.0000	(12.812)	0	0	0
20/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	78,458.0000	82,990.0000	5.776	0	0	0
20/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	55,311.0000	59,126.0000	6.897	0	0	0
20/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	18,593.0000	16,537.0000	(11.058)	0	0	0
20/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	105,757.0000	110,845.0000	4.811	0	0	0
20/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	5,314.0000	4,532.0000	(14.716)	0	0	0
20/06/2007	R186	2008/02/07			Bond Future	7.7550	7.8050	0.645	0.0000	0.0000	0
20/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	43,451.0000	46,269.0000	6.485	0	0	0
20/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	42,862.0000	39,814.0000	(7.111)	0	0	0

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20/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	20,039.0000	18,235.0000	(9.002)	0	0	0
20/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	81,632.0000	85,694.0000	4.976	0	0	0
20/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	30,069.0000	27,659.0000	(8.015)	0	0	0
20/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	60,627.0000	64,083.0000	5.700	0	0	0
20/06/2007	R196	2007/08/02			Bond Future	9.0790	9.1500	0.782	0.0000	0.0000	0
20/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	12,106.0000	13,111.0000	8.302	0	0	0
20/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	8,608.0000	9,557.0000	11.025	0	0	0
20/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	45.0000	25.0000	(44.444)	0	0	0
20/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	204.0000	129.0000	(36.765)	0	0	0
20/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	5,459.0000	6,276.0000	14.966	0	0	0
20/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	695.0000	488.0000	(29.784)	0	0	0
20/06/2007	R196	2007/11/01			Bond Future	8.9400	9.0230	0.928	0.0000	0.0000	0
20/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	9,645.0000	10,465.0000	8.502	0	0	0
20/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,115.0000	915.0000	(17.937)	0	0	0
20/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	5,285.0000	5,892.0000	11.485	0	0	0
20/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	2,946.0000	2,534.0000	(13.985)	0	0	0
20/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	7,298.0000	8,020.0000	9.893	0	0	0
20/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,870.0000	1,573.0000	(15.882)	0	0	0
20/06/2007	R196	2008/02/07			Bond Future	8.8070	8.9010	1.067	0.0000	0.0000	0
20/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,088.0000	2,770.0000	(10.298)	0	0	0
20/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,016.0000	3,634.0000	(9.512)	0	0	0
20/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,607.0000	9,216.0000	7.076	0	0	0
20/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,116.0000	4,667.0000	(8.776)	0	0	0
20/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,052.0000	7,597.0000	7.728	0	0	0
20/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,679.0000	6,156.0000	8.399	0	0	0
20/06/2007	R201	2007/08/02			Bond Future	8.1950	8.2650	0.854	0.0000	0.0000	0
20/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	20,220.0000	17,272.0000	(14.580)	0	0	0
20/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,443.0000	4,376.0000	27.098	0	0	0
20/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	31,563.0000	28,094.0000	(10.991)	0	0	0
20/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,293.0000	1,704.0000	31.787	0	0	0
20/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	29,181.0000	25,791.0000	(11.617)	0	0	0
20/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	33,988.0000	30,449.0000	(10.412)	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
20/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,590.0000	2,082.0000	30.943	0	0	0
20/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,046.0000	1,389.0000	32.792	0	0	0
20/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	427.0000	581.0000	36.066	0	0	0
20/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	43,965.0000	40,237.0000	(8.479)	0	0	0
20/06/2007	R201	2007/11/01			Bond Future	8.1350	8.2050	0.860	0.0000	0.0000	0
20/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	29,136.0000	31,769.0000	9.037	0	0	0
20/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	7,928.0000	6,763.0000	(14.695)	0	0	0
20/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	4,527.0000	3,768.0000	(16.766)	0	0	0
20/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	39,800.0000	42,839.0000	7.636	0	0	0
20/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	51,956.0000	55,303.0000	6.442	0	0	0
20/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	2,381.0000	1,930.0000	(18.942)	0	0	0
20/06/2007	R201	2008/02/07			Bond Future	8.0550	8.1250	0.869	0.0000	0.0000	0
20/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	13,972.0000	12,539.0000	(10.256)	0	0	0
20/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	30,325.0000	32,600.0000	7.502	0	0	0
20/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	39,563.0000	42,182.0000	6.620	0	0	0
20/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	9,565.0000	8,476.0000	(11.385)	0	0	0
20/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	6,265.0000	5,477.0000	(12.578)	0	0	0
20/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	50,132.0000	53,052.0000	5.825	0	0	0
20/06/2007	R203	2007/08/02			Bond Future	8.0350	8.0950	0.747	0.0000	0.0000	0
20/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	995.0000	1,269.0000	27.538	0	0	0
20/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	202.0000	268.0000	32.673	0	0	0
20/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	48,591.0000	44,687.0000	(8.034)	0	0	0
20/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	616.0000	795.0000	29.058	0	0	0
20/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	796.0000	1,021.0000	28.266	0	0	0
20/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	64,007.0000	59,945.0000	(6.346)	0	0	0
20/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	45,545.0000	41,691.0000	(8.462)	0	0	0
20/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	51,641.0000	47,692.0000	(7.647)	0	0	0
20/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	33,733.0000	30,180.0000	(10.533)	0	0	0
20/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,307.0000	2,882.0000	24.924	0	0	0
20/06/2007	R203	2007/11/01			Bond Future	7.9800	8.0400	0.752	0.0000	0.0000	0
20/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	7,094.0000	6,062.0000	(14.548)	0	0	0
20/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	40,519.0000	43,568.0000	7.525	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
20/06/2007	R203	2008/02/07			Bond Future	7.9150	7.9750	0.758	0.0000	0.0000	0
20/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	14,275.0000	12,891.0000	(9.695)	0	0	0
20/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	42,700.0000	45,343.0000	6.190	0	0	0
20/06/2007	R204	2007/08/02			Bond Future	8.0050	8.0650	0.750	0.0000	0.0000	0
20/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	39,209.0000	35,488.0000	(9.490)	0	0	0
20/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,678.0000	2,042.0000	21.692	0	0	0
20/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,572.0000	4,263.0000	19.345	0	0	0
20/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	54,359.0000	50,252.0000	(7.555)	0	0	0
20/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,367.0000	1,672.0000	22.312	0	0	0
20/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	51,232.0000	47,184.0000	(7.901)	0	0	0
20/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	70,375.0000	66,075.0000	(6.110)	0	0	0
20/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	446.0000	558.0000	25.112	0	0	0
20/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	57,519.0000	53,360.0000	(7.231)	0	0	0
20/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,107.0000	1,360.0000	22.855	0	0	0
20/06/2007	R204	2007/11/01			Bond Future	7.9550	8.0150	0.754	0.0000	0.0000	0
20/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	14,356.0000	12,886.0000	(10.240)	0	0	0
20/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	48,357.0000	51,260.0000	6.003	0	0	0
20/06/2007	R204	2008/02/07			Bond Future	7.8950	7.9550	0.760	0.0000	0.0000	0
20/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	23,662.0000	21,933.0000	(7.307)	0	0	0
20/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	52,797.0000	55,399.0000	4.928	0	0	0
20/06/2007	R206	2007/08/02			Bond Future	8.1900	8.2600	0.855	0.0000	0.0000	0
20/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	13,042.0000	15,380.0000	17.927	0	0	0
20/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	22,750.0000	25,699.0000	12.963	0	0	0
20/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	9,041.0000	7,172.0000	(20.672)	0	0	0
20/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,152.0000	7,652.0000	24.382	0	0	0
20/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	1,234.0000	815.0000	(33.955)	0	0	0
20/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	3,823.0000	2,792.0000	(26.968)	0	0	0
20/06/2007	R206	2007/11/01			Bond Future	8.1250	8.1950	0.862	0.0000	0.0000	0
20/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	24,336.0000	26,629.0000	9.422	0	0	0
20/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	6,499.0000	5,506.0000	(15.279)	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
20/06/2007	R206	2008/02/07			Bond Future	8.0400	8.1100	0.871	0.0000	0.0000	0
20/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	25,081.0000	27,039.0000	7.807	0	0	0
20/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	11,719.0000	10,485.0000	(10.530)	0	0	0
20/06/2007	R207	2007/08/02			Bond Future	7.9900	8.0500	0.751	0.0000	0.0000	0
20/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	229.0000	325.0000	41.921	0	0	0
20/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	51,546.0000	47,197.0000	(8.437)	0	0	0
20/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	54,916.0000	50,533.0000	(7.981)	0	0	0
20/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,129.0000	1,514.0000	34.101	0	0	0
20/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	324.0000	454.0000	40.123	0	0	0
20/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	38,309.0000	34,216.0000	(10.684)	0	0	0
20/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	160.0000	230.0000	43.750	0	0	0
20/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	33.0000	50.0000	51.515	0	0	0
20/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	58,293.0000	53,883.0000	(7.565)	0	0	0
20/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	71,771.0000	67,308.0000	(6.218)	0	0	0
20/06/2007	R207	2007/11/01			Bond Future	7.9400	8.0000	0.756	0.0000	0.0000	0
20/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	41,377.0000	44,660.0000	7.934	0	0	0
20/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	7,849.0000	6,679.0000	(14.906)	0	0	0
20/06/2007	R207	2008/02/07			Bond Future	7.8800	7.9400	0.761	0.0000	0.0000	0
20/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	43,242.0000	46,142.0000	6.706	0	0	0
20/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	14,580.0000	13,056.0000	(10.453)	0	0	0
20/06/2007	R209	2007/08/02			Bond Future	7.5450	7.5950	0.663	0.0000	0.0000	631
20/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	190.0000	117.0000	(38.421)	0	0	0
20/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	35,690.0000	39,660.0000	11.124	0	0	0
20/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	60,013.0000	64,746.0000	7.887	0	0	0
20/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	88,258.0000	93,276.0000	5.686	0	0	0
20/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	4,615.0000	3,494.0000	(24.290)	0	0	0
20/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	1,151.0000	793.0000	(31.103)	0	0	0
20/06/2007	R209	2007/11/01			Bond Future	7.5000	7.5500	0.667	0.0000	0.0000	0
20/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	8,161.0000	7,006.0000	(14.153)	0	0	0
20/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	62,280.0000	66,251.0000	6.376	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
20/06/2007	R209 2008/02/07			Bond Future	7.4550	7.5050	0.671	0.0000	0.0000	0
20/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	66,166.0000	69,708.0000	5.353	0	0	0
20/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	16,821.0000	15,202.0000	(9.625)	0	0	0
20/06/2007	TRT1 2007/08/02			Index Future	252.1100	251.1990	(0.361)	0.0000	0.0000	500
Grand Total:										3,282