

# Derivatives High/Low Report

High/Low for 21/06/2007

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
21/06/2007	\$ / R 2007/09/17			Currency Future	7.1617	7.2218	0.839	7.2400	7.2400	586
21/06/2007	\$ / R 2007/12/14			Currency Future	7.2454	7.3073	0.854	7.3200	7.3200	555
21/06/2007	\$ / R 2008/03/17			Currency Future	7.3325	7.3959	0.865	7.4100	7.4100	500
21/06/2007	ALBI 2007/08/02			Index Future	253.4860	252.4580	(0.406)	0.0000	0.0000	0
21/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	14,923.0000	10,517.0000	(29.525)	0	0	0
21/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	20,063.0000	25,937.0000	29.278	0	0	0
21/06/2007	ALBI 2007/11/01			Index Future	259.7000	258.6510	(0.404)	0.0000	0.0000	0
21/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	10,517.0000	13,023.0000	23.828	0	0	0
21/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	67,517.0000	59,533.0000	(11.825)	0	0	0
21/06/2007	ALBI 2008/02/07			Index Future	266.6680	265.6200	(0.393)	0.0000	0.0000	0
21/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	5,574.0000	6,751.0000	21.116	0	0	0
21/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	132,254.0000	122,951.0000	(7.034)	0	0	0
21/06/2007	CRD1 2007/08/02			Index Future	108.5370	108.1740	(0.334)	0.0000	0.0000	10
21/06/2007	GOVI 2007/08/02			jGovi	254.2625	253.2270	(0.407)	0.0000	0.0000	184
21/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	137,625.0000	127,270.0000	(7.524)	0	0	0
21/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
21/06/2007	GOVI 2007/11/01			jGovi	260.0765	259.0180	(0.407)	0.0000	0.0000	118

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21/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	7,495.0000	5,401.0000	(27.939)	0	0	0
21/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	56,730.0000	65,221.0000	14.967	0	0	0
21/06/2007	GOVI	2008/02/07			jGovi	266.5780	265.4930	(0.407)	0.0000	0.0000	30
21/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	25,594.0000	30,340.0000	18.543	0	0	0
21/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	41,374.0000	35,270.0000	(14.753)	0	0	0
21/06/2007	ILBI	2007/08/02			Index Future	278.9900	278.8180	(0.062)	0.0000	0.0000	0
21/06/2007	J153	2010/08/31			jSwap	9.6850	9.7920	1.105	0.0000	0.0000	0
21/06/2007	J157	2015/09/15			jSwap	9.1870	9.2850	1.067	0.0000	0.0000	0
21/06/2007	J186	2026/12/21			jSwap	8.5320	8.5130	(0.223)	0.0000	0.0000	0
21/06/2007	J201	2014/12/22			jSwap	9.2540	9.3680	1.232	0.0000	0.0000	0
21/06/2007	J203	2017/09/15			jSwap	9.0270	9.1110	0.931	0.0000	0.0000	0
21/06/2007	J204	2018/12/21			jSwap	8.9480	9.0060	0.648	0.0000	0.0000	0
21/06/2007	J207	2020/01/15			jSwap	8.8780	8.9460	0.766	0.0000	0.0000	0
21/06/2007	JBAR	2005/12/21			jBar	9.6880	9.7170	0.299	0.0000	0.0000	0
21/06/2007	JFRA	2007/08/02			jFra	9.8200	9.8320	0.122	0.0000	0.0000	0
21/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,646.0000	5,675.0000	0.514	0	0	0
21/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
21/06/2007	JFRA	2007/08/23			jFra	9.8810	9.8670	(0.142)	0.0000	0.0000	0
21/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	366.0000	364.0000	(0.546)	0	0	0
21/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	959.0000	950.0000	(0.938)	0	0	0
21/06/2007	JFRA	2007/11/01			jFra	9.9940	10.0290	0.350	0.0000	0.0000	0
21/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	2.0000	2.0000	-	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
21/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,523.0000	6,614.0000	1.395	0	0	0
21/06/2007	JFRA	2008/02/07			jFra	9.9730	10.0200	0.471	0.0000	0.0000	0
21/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,054.0000	19,082.0000	0.147	0	0	0
21/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,019.0000	12,935.0000	(0.645)	0	0	0
21/06/2007	JN02	2007/08/02			jNote	9.8160	9.8920	0.774	0.0000	0.0000	0
21/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,106.0000	14,047.0000	7.180	0	0	0
21/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	2,887.0000	2,463.0000	(14.687)	0	0	0
21/06/2007	JN02	2007/11/01			jNote	9.7710	9.8720	1.034	0.0000	0.0000	0
21/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	6,303.0000	5,691.0000	(9.710)	0	0	0
21/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,226.0000	21,425.0000	5.928	0	0	0
21/06/2007	JN02	2008/02/07			jNote	9.6890	9.8130	1.280	0.0000	0.0000	0
21/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	10,392.0000	9,534.0000	(8.256)	0	0	0
21/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,737.0000	24,086.0000	5.933	0	0	0
21/06/2007	JN05	2007/08/02			jNote	9.4080	9.5370	1.371	0.0000	0.0000	0
21/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	10,381.0000	13,810.0000	33.031	0	0	0
21/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	4,162.0000	2,542.0000	(38.924)	0	0	0
21/06/2007	JN05	2007/11/01			jNote	9.3520	9.4860	1.433	0.0000	0.0000	0
21/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	6,319.0000	4,730.0000	(25.146)	0	0	0
21/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	20,192.0000	23,829.0000	18.012	0	0	0
21/06/2007	JN05	2008/02/07			jNote	9.2760	9.4130	1.477	0.0000	0.0000	0
21/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	21,858.0000	25,183.0000	15.212	0	0	0
21/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	10,960.0000	8,928.0000	(18.540)	0	0	0
21/06/2007	JN10	2007/08/02			jNote	8.9170	9.0060	0.998	0.0000	0.0000	0
21/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	4,503.0000	6,960.0000	54.564	0	0	0
21/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	9,896.0000	6,574.0000	(33.569)	0	0	0
21/06/2007	JN10	2007/11/01			jNote	8.8620	8.9510	1.004	0.0000	0.0000	0
21/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	8,172.0000	10,537.0000	28.940	0	0	0

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21/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	17,158.0000	13,715.0000	(20.066)	0	0	0
21/06/2007	JN10	2008/02/07			jNote	8.7960	8.8850	1.012	0.0000	0.0000	0
21/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	23,534.0000	19,938.0000	(15.280)	0	0	0
21/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,226.0000	12,471.0000	21.954	0	0	0
21/06/2007	JROD	2007/06/29			jRod	8.7810	8.7800	(0.011)	0.0000	0.0000	0
21/06/2007	JROD	2007/07/31			jRod	9.0800	9.0780	(0.022)	0.0000	0.0000	0
21/06/2007	JROD	2007/08/31			jRod	9.4760	9.4830	0.074	0.0000	0.0000	0
21/06/2007	JROD	2007/09/28			jRod	9.2620	9.2750	0.140	0.0000	0.0000	0
21/06/2007	JROD	2007/10/31			jRod	9.4780	9.5070	0.306	0.0000	0.0000	0
21/06/2007	JROD	2007/11/30			jRod	9.6800	9.7250	0.465	0.0000	0.0000	0
21/06/2007	JROD	2007/12/31			jRod	9.4700	9.5100	0.422	0.0000	0.0000	0
21/06/2007	OTH1	2007/08/02			Index Future	249.2950	248.1720	(0.450)	0.0000	0.0000	15
21/06/2007	R153	2007/08/02			Bond Future	8.8300	8.9600	1.472	0.0000	0.0000	1,140
21/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	3,940.0000	2,520.0000	(36.041)	0	0	0
21/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	1,537.0000	845.0000	(45.023)	0	0	0
21/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	10,885.0000	13,848.0000	27.221	0	0	0
21/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,197.0000	8,432.0000	36.066	0	0	0
21/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,450.0000	7,522.0000	38.018	0	0	0
21/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	4,605.0000	3,021.0000	(34.397)	0	0	0
21/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	3,338.0000	2,078.0000	(37.747)	0	0	0
21/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	7,008.0000	9,403.0000	34.175	0	0	0
21/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	7,870.0000	5,644.0000	(28.285)	0	0	0
21/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,093.0000	4,523.0000	46.233	0	0	0
21/06/2007	R153	2007/11/01			Bond Future	8.8000	8.9550	1.761	0.0000	0.0000	0

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21/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	17,248.0000	20,417.0000	18.373	0	0	0
21/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	2,786.0000	1,923.0000	(30.976)	0	0	0
21/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	28,606.0000	32,340.0000	13.053	0	0	0
21/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	785.0000	488.0000	(37.834)	0	0	0
21/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	22,655.0000	26,157.0000	15.458	0	0	0
21/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1,539.0000	1,010.0000	(34.373)	0	0	0
21/06/2007	R153	2008/02/07			Bond Future	8.7700	8.9150	1.653	0.0000	0.0000	0
21/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	5,714.0000	4,648.0000	(18.656)	0	0	0
21/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	18,139.0000	20,505.0000	13.044	0	0	0
21/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,730.0000	2,131.0000	(21.941)	0	0	0
21/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	27,274.0000	30,108.0000	10.391	0	0	0
21/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	4,017.0000	3,203.0000	(20.264)	0	0	0
21/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	22,480.0000	25,099.0000	11.650	0	0	0
21/06/2007	R157	2007/08/02			Bond Future	8.2050	8.2800	0.914	0.0000	0.0000	0
21/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	36,175.0000	31,662.0000	(12.475)	0	0	0
21/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	69,100.0000	74,304.0000	7.531	0	0	0
21/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,425.0000	1,922.0000	34.877	0	0	0
21/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	42,135.0000	37,406.0000	(11.223)	0	0	0
21/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	54,538.0000	49,522.0000	(9.197)	0	0	0
21/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	1,803.0000	1,167.0000	(35.275)	0	0	0
21/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	34,118.0000	38,708.0000	13.453	0	0	86
21/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,188.0000	2,901.0000	32.587	0	0	0
21/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,790.0000	2,391.0000	33.575	0	0	0
21/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	43.0000	20.0000	(53.488)	0	0	0
21/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	525.0000	735.0000	40.000	0	0	0
21/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	39,144.0000	34,519.0000	(11.815)	0	0	0
21/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,632.0000	5,953.0000	28.519	0	0	0
21/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	25,030.0000	21,125.0000	(15.601)	0	0	0
21/06/2007	R157	2007/11/01			Bond Future	8.1550	8.2300	0.920	0.0000	0.0000	0
21/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	2,274.0000	1,776.0000	(21.900)	0	0	0
21/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	8,527.0000	7,087.0000	(16.888)	0	0	0
21/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	66,071.0000	70,683.0000	6.980	0	0	0
21/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	36,580.0000	40,249.0000	10.030	0	0	0

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21/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	4,617.0000	3,725.0000	(19.320)	0	0	0
21/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	50,386.0000	54,603.0000	8.369	0	0	0
21/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	4,617.0000	3,725.0000	(19.320)	0	0	0
21/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	50,386.0000	54,603.0000	8.369	0	0	0
21/06/2007	R157	2008/02/07			Bond Future	8.1100	8.1850	0.925	0.0000	0.0000	477
21/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	6,801.0000	5,853.0000	(13.939)	0	0	0
21/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	65,674.0000	69,700.0000	6.130	0	0	0
21/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	52,006.0000	55,641.0000	6.990	0	0	0
21/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	10,602.0000	9,264.0000	(12.620)	0	0	0
21/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	15,769.0000	13,976.0000	(11.370)	0	0	0
21/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	39,997.0000	43,177.0000	7.951	0	0	0
21/06/2007	R186	2007/08/02			Bond Future	7.9000	7.9800	1.013	0.0000	0.0000	5
21/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	45,909.0000	38,569.0000	(15.988)	0	0	0
21/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	74,435.0000	65,811.0000	(11.586)	0	0	0
21/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,693.0000	2,384.0000	40.815	0	0	0
21/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,920.0000	7,894.0000	33.345	0	0	0
21/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	94,423.0000	85,387.0000	(9.570)	0	0	0
21/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	64,640.0000	56,342.0000	(12.837)	0	0	0
21/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,155.0000	3,002.0000	39.304	0	0	0
21/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	591.0000	869.0000	47.039	0	0	0
21/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,665.0000	3,681.0000	38.124	0	0	0
21/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	69,533.0000	61,065.0000	(12.178)	0	0	0
21/06/2007	R186	2007/11/01			Bond Future	7.8550	7.9400	1.082	0.0000	0.0000	0
21/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	9,105.0000	7,190.0000	(21.032)	0	0	0
21/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	110,845.0000	119,652.0000	7.945	0	0	0
21/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	82,990.0000	90,962.0000	9.606	0	0	0
21/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	16,537.0000	13,497.0000	(18.383)	0	0	0
21/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	59,126.0000	65,972.0000	11.579	0	0	0
21/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	4,532.0000	3,452.0000	(23.831)	0	0	0
21/06/2007	R186	2008/02/07			Bond Future	7.8050	7.8850	1.025	0.0000	0.0000	0
21/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	46,269.0000	51,055.0000	10.344	0	0	0
21/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	39,814.0000	35,300.0000	(11.338)	0	0	0

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21/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	27,659.0000	24,145.0000	(12.705)	0	0	0
21/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	64,083.0000	69,870.0000	9.030	0	0	0
21/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	18,235.0000	15,650.0000	(14.176)	0	0	0
21/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	85,694.0000	92,410.0000	7.837	0	0	0
21/06/2007	R196	2007/08/02			Bond Future	9.1500	9.2820	1.443	0.0000	0.0000	0
21/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	488.0000	240.0000	(50.820)	0	0	0
21/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	6,276.0000	7,928.0000	26.322	0	0	0
21/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	9,557.0000	11,381.0000	19.085	0	0	0
21/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	129.0000	53.0000	(58.915)	0	0	0
21/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	13,111.0000	14,994.0000	14.362	0	0	0
21/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	25.0000	8.0000	(68.000)	0	0	0
21/06/2007	R196	2007/11/01			Bond Future	9.0230	9.1650	1.574	0.0000	0.0000	0
21/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	5,892.0000	7,031.0000	19.331	0	0	0
21/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,573.0000	1,155.0000	(26.573)	0	0	0
21/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	2,534.0000	1,933.0000	(23.717)	0	0	0
21/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,020.0000	9,343.0000	16.496	0	0	0
21/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	10,465.0000	11,935.0000	14.047	0	0	0
21/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	915.0000	645.0000	(29.508)	0	0	0
21/06/2007	R196	2008/02/07			Bond Future	8.9010	9.0530	1.708	0.0000	0.0000	0
21/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,156.0000	6,988.0000	13.515	0	0	0
21/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,667.0000	4,002.0000	(14.249)	0	0	0
21/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,597.0000	8,535.0000	12.347	0	0	0
21/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,216.0000	10,254.0000	11.263	0	0	0
21/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,770.0000	2,313.0000	(16.498)	0	0	0
21/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,634.0000	3,076.0000	(15.355)	0	0	0
21/06/2007	R201	2007/08/02			Bond Future	8.2650	8.3400	0.907	0.0000	0.0000	0
21/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,376.0000	5,597.0000	27.902	0	0	0
21/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	17,272.0000	14,354.0000	(16.894)	0	0	0
21/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	581.0000	803.0000	38.210	0	0	0
21/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	40,237.0000	36,321.0000	(9.732)	0	0	0
21/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,704.0000	2,273.0000	33.392	0	0	0
21/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	30,449.0000	26,789.0000	(12.020)	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
21/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,389.0000	1,866.0000	34.341	0	0	0
21/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	28,094.0000	24,524.0000	(12.707)	0	0	0
21/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	25,791.0000	22,326.0000	(13.435)	0	0	0
21/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,082.0000	2,755.0000	32.325	0	0	0
21/06/2007	R201	2007/11/01			Bond Future	8.2050	8.2800	0.914	0.0000	0.0000	0
21/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	42,839.0000	46,191.0000	7.825	0	0	0
21/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	6,763.0000	5,662.0000	(16.280)	0	0	0
21/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	31,769.0000	34,717.0000	9.279	0	0	0
21/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	3,768.0000	3,071.0000	(18.498)	0	0	0
21/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	55,303.0000	58,950.0000	6.595	0	0	0
21/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1,930.0000	1,528.0000	(20.829)	0	0	0
21/06/2007	R201	2008/02/07			Bond Future	8.1250	8.2000	0.923	0.0000	0.0000	0
21/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	8,476.0000	7,417.0000	(12.494)	0	0	0
21/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	42,182.0000	45,077.0000	6.863	0	0	0
21/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	32,600.0000	35,140.0000	7.791	0	0	0
21/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	12,539.0000	11,125.0000	(11.277)	0	0	0
21/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	5,477.0000	4,723.0000	(13.767)	0	0	0
21/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	53,052.0000	56,251.0000	6.030	0	0	0
21/06/2007	R203	2007/08/02			Bond Future	8.0950	8.1700	0.926	0.0000	0.0000	0
21/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	44,687.0000	39,933.0000	(10.638)	0	0	0
21/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	268.0000	385.0000	43.657	0	0	0
21/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	59,945.0000	54,932.0000	(8.363)	0	0	0
21/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	41,691.0000	37,017.0000	(11.211)	0	0	0
21/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,269.0000	1,725.0000	35.934	0	0	0
21/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	47,692.0000	42,866.0000	(10.119)	0	0	0
21/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	795.0000	1,099.0000	38.239	0	0	0
21/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,021.0000	1,397.0000	36.827	0	0	0
21/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,882.0000	3,796.0000	31.714	0	0	0
21/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	30,180.0000	25,965.0000	(13.966)	0	0	0
21/06/2007	R203	2007/11/01			Bond Future	8.0400	8.1150	0.933	0.0000	0.0000	0
21/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	6,062.0000	4,948.0000	(18.377)	0	0	0
21/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	43,568.0000	47,524.0000	9.080	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
21/06/2007	R203	2008/02/07			Bond Future	7.9750	8.0450	0.878	0.0000	0.0000	0
21/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	12,891.0000	11,410.0000	(11.489)	0	0	0
21/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	45,343.0000	48,534.0000	7.037	0	0	0
21/06/2007	R204	2007/08/02			Bond Future	8.0650	8.1400	0.930	0.0000	0.0000	0
21/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,263.0000	5,321.0000	24.818	0	0	0
21/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	35,488.0000	31,067.0000	(12.458)	0	0	0
21/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,672.0000	2,162.0000	29.306	0	0	0
21/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	558.0000	746.0000	33.692	0	0	0
21/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	66,075.0000	60,784.0000	(8.008)	0	0	0
21/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	47,184.0000	42,285.0000	(10.383)	0	0	0
21/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,360.0000	1,771.0000	30.221	0	0	0
21/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,042.0000	2,622.0000	28.404	0	0	0
21/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	53,360.0000	48,292.0000	(9.498)	0	0	0
21/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	50,252.0000	45,262.0000	(9.930)	0	0	0
21/06/2007	R204	2007/11/01			Bond Future	8.0150	8.0900	0.936	0.0000	0.0000	0
21/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	51,260.0000	55,029.0000	7.353	0	0	0
21/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	12,886.0000	11,224.0000	(12.898)	0	0	0
21/06/2007	R204	2008/02/07			Bond Future	7.9550	8.0300	0.943	0.0000	0.0000	0
21/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	55,399.0000	58,763.0000	6.072	0	0	0
21/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	21,933.0000	19,917.0000	(9.192)	0	0	0
21/06/2007	R206	2007/08/02			Bond Future	8.2600	8.3400	0.969	0.0000	0.0000	0
21/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	7,172.0000	5,353.0000	(25.363)	0	0	0
21/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	15,380.0000	18,304.0000	19.012	0	0	0
21/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	7,652.0000	9,666.0000	26.320	0	0	0
21/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	2,792.0000	1,883.0000	(32.557)	0	0	0
21/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	815.0000	487.0000	(40.245)	0	0	0
21/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	25,699.0000	29,204.0000	13.639	0	0	0
21/06/2007	R206	2007/11/01			Bond Future	8.1950	8.2700	0.915	0.0000	0.0000	0
21/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	26,629.0000	29,200.0000	9.655	0	0	0
21/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	5,506.0000	4,573.0000	(16.945)	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
21/06/2007	R206	2008/02/07			Bond Future	8.1100	8.1800	0.863	0.0000	0.0000	0
21/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	27,039.0000	29,078.0000	7.541	0	0	0
21/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	10,485.0000	9,345.0000	(10.873)	0	0	0
21/06/2007	R207	2007/08/02			Bond Future	8.0500	8.1150	0.807	0.0000	0.0000	0
21/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,514.0000	2,064.0000	36.328	0	0	0
21/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	34,216.0000	29,945.0000	(12.482)	0	0	0
21/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	325.0000	473.0000	45.538	0	0	0
21/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	67,308.0000	62,515.0000	(7.121)	0	0	0
21/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	47,197.0000	42,575.0000	(9.793)	0	0	0
21/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	50.0000	77.0000	54.000	0	0	0
21/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	454.0000	652.0000	43.612	0	0	0
21/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	53,883.0000	49,171.0000	(8.745)	0	0	0
21/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	230.0000	338.0000	46.957	0	0	0
21/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	50,533.0000	45,860.0000	(9.247)	0	0	0
21/06/2007	R207	2007/11/01			Bond Future	8.0000	8.0750	0.938	0.0000	0.0000	0
21/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	44,660.0000	48,927.0000	9.554	0	0	0
21/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	6,679.0000	5,420.0000	(18.850)	0	0	0
21/06/2007	R207	2008/02/07			Bond Future	7.9400	8.0150	0.945	0.0000	0.0000	0
21/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	46,142.0000	49,909.0000	8.164	0	0	0
21/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	13,056.0000	11,331.0000	(13.212)	0	0	0
21/06/2007	R209	2007/08/02			Bond Future	7.5950	7.6750	1.053	0.0000	0.0000	631
21/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	93,276.0000	101,257.0000	8.556	0	0	0
21/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	117.0000	54.0000	(53.846)	0	0	0
21/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	793.0000	430.0000	(45.776)	0	0	0
21/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	64,746.0000	72,428.0000	11.865	0	0	0
21/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	39,660.0000	46,404.0000	17.005	0	0	0
21/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	3,494.0000	2,193.0000	(37.235)	0	0	0
21/06/2007	R209	2007/11/01			Bond Future	7.5500	7.6350	1.126	0.0000	0.0000	0
21/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	7,006.0000	5,380.0000	(23.209)	0	0	0
21/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	66,251.0000	73,228.0000	10.531	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
21/06/2007	R209 2008/02/07			Bond Future	7.5050	7.5850	1.066	0.0000	0.0000	0
21/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	15,202.0000	12,901.0000	(15.136)	0	0	0
21/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	69,708.0000	75,561.0000	8.396	0	0	0
21/06/2007	TRT1 2007/08/02			Index Future	251.1990	250.1740	(0.408)	0.0000	0.0000	500
<b>Grand Total:</b>										<b>4,837</b>