

# Derivatives High/Low Report

High/Low for 27/06/2007

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
27/06/2007	\$ / R 2007/09/17			Currency Future	7.2669	7.2593	(0.105)	0.0000	0.0000	586
27/06/2007	\$ / R 2007/12/14			Currency Future	7.3529	7.3468	(0.083)	0.0000	0.0000	585
27/06/2007	\$ / R 2008/03/17			Currency Future	7.4427	7.4376	(0.069)	0.0000	0.0000	500
27/06/2007	ALBI 2007/08/02			Index Future	251.5680	250.3500	(0.484)	0.0000	0.0000	0
27/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	6,740.0000	3,821.0000	(43.309)	0	0	0
27/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	31,060.0000	40,321.0000	29.816	0	0	0
27/06/2007	ALBI 2007/11/01			Index Future	257.7250	256.4850	(0.481)	0.0000	0.0000	0
27/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,179.0000	19,228.0000	26.675	0	0	0
27/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	52,429.0000	44,078.0000	(15.928)	0	0	0
27/06/2007	ALBI 2008/02/07			Index Future	264.6520	263.4050	(0.471)	0.0000	0.0000	0
27/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,807.0000	9,717.0000	24.465	0	0	0
27/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	114,327.0000	103,767.0000	(9.237)	0	0	0
27/06/2007	CRD1 2007/08/02			Index Future	107.8070	107.5500	(0.238)	0.0000	0.0000	10
27/06/2007	GOVI 2007/08/02			jGovi	252.0230	251.1900	(0.331)	0.0000	0.0000	94
27/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	115,231.0000	106,901.0000	(7.229)	0	0	0
27/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	1.0000	1.0000	-	0	0	0
27/06/2007	GOVI 2007/11/01			jGovi	257.7850	256.9315	(0.331)	0.0000	0.0000	118

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27/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	75,540.0000	83,147.0000	10.070	0	0	0
27/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	3,390.0000	2,462.0000	(27.375)	0	0	0
27/06/2007	GOVI	2008/02/07			jGovi	264.2300	263.3560	(0.331)	0.0000	0.0000	30
27/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	28,608.0000	24,633.0000	(13.895)	0	0	0
27/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	36,308.0000	41,073.0000	13.124	0	0	0
27/06/2007	ILBI	2007/08/02			Index Future	278.2580	278.3460	0.032	0.0000	0.0000	0
27/06/2007	J153	2010/08/31			jSwap	9.7990	9.8410	0.429	0.0000	0.0000	0
27/06/2007	J157	2015/09/15			jSwap	9.3340	9.4070	0.782	0.0000	0.0000	0
27/06/2007	J186	2026/12/21			jSwap	8.5940	8.6760	0.954	0.0000	0.0000	0
27/06/2007	J201	2014/12/22			jSwap	9.4090	9.4800	0.755	0.0000	0.0000	0
27/06/2007	J203	2017/09/15			jSwap	9.1630	9.2450	0.895	0.0000	0.0000	0
27/06/2007	J204	2018/12/21			jSwap	9.0690	9.1500	0.893	0.0000	0.0000	0
27/06/2007	J207	2020/01/15			jSwap	9.0110	9.0850	0.821	0.0000	0.0000	0
27/06/2007	JBAR	2005/12/21			jBar	9.7250	9.7290	0.041	0.0000	0.0000	0
27/06/2007	JFRA	2007/08/02			jFra	9.8130	9.8240	0.112	0.0000	0.0000	0
27/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,629.0000	5,656.0000	0.480	0	0	0
27/06/2007	JFRA	2007/08/23			jFra	9.8370	9.8540	0.173	0.0000	0.0000	0
27/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	894.0000	905.0000	1.230	0	0	0
27/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	359.0000	346.0000	(3.621)	0	0	0
27/06/2007	JFRA	2007/11/01			jFra	10.0030	10.0410	0.380	0.0000	0.0000	0
27/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0

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27/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,546.0000	6,644.0000	1.497	0	0	0
27/06/2007	JFRA	2008/02/07			jFra	9.9970	10.0390	0.420	0.0000	0.0000	0
27/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,884.0000	18,904.0000	0.106	0	0	0
27/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,788.0000	12,709.0000	(0.618)	0	0	0
27/06/2007	JN02	2007/08/02			jNote	9.9090	9.9360	0.272	0.0000	0.0000	0
27/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	2,070.0000	1,899.0000	(8.261)	0	0	0
27/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,961.0000	14,274.0000	2.242	0	0	0
27/06/2007	JN02	2007/11/01			jNote	9.8930	9.9270	0.344	0.0000	0.0000	0
27/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,492.0000	21,883.0000	1.819	0	0	0
27/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	5,381.0000	5,164.0000	(4.033)	0	0	0
27/06/2007	JN02	2008/02/07			jNote	9.8370	9.8770	0.407	0.0000	0.0000	0
27/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,199.0000	24,625.0000	1.760	0	0	0
27/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,220.0000	8,936.0000	(3.080)	0	0	0
27/06/2007	JN05	2007/08/02			jNote	9.5460	9.6050	0.618	0.0000	0.0000	0
27/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	13,752.0000	15,507.0000	12.762	0	0	0
27/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	2,133.0000	1,587.0000	(25.598)	0	0	0
27/06/2007	JN05	2007/11/01			jNote	9.4980	9.5620	0.674	0.0000	0.0000	0
27/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,426.0000	3,785.0000	(14.483)	0	0	0
27/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,990.0000	25,838.0000	7.703	0	0	0
27/06/2007	JN05	2008/02/07			jNote	9.4300	9.4980	0.721	0.0000	0.0000	0
27/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,544.0000	7,647.0000	(10.499)	0	0	0
27/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	25,462.0000	27,215.0000	6.885	0	0	0
27/06/2007	JN10	2007/08/02			jNote	9.0580	9.1440	0.949	0.0000	0.0000	0
27/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	4,643.0000	2,667.0000	(42.559)	0	0	0
27/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	8,385.0000	11,934.0000	42.326	0	0	0
27/06/2007	JN10	2007/11/01			jNote	9.0080	9.0960	0.977	0.0000	0.0000	0
27/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	11,553.0000	8,894.0000	(23.016)	0	0	0

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27/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	12,068.0000	15,082.0000	24.975	0	0	0
27/06/2007	JN10	2008/02/07			jNote	8.9460	9.0360	1.006	0.0000	0.0000	0
27/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	17,535.0000	14,508.0000	(17.263)	0	0	0
27/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	14,034.0000	16,831.0000	19.930	0	0	0
27/06/2007	JROD	2007/06/29			jRod	8.7770	8.7770	-	0.0000	0.0000	0
27/06/2007	JROD	2007/07/31			jRod	9.0520	9.0480	(0.044)	0.0000	0.0000	0
27/06/2007	JROD	2007/08/31			jRod	9.4450	9.4390	(0.064)	0.0000	0.0000	0
27/06/2007	JROD	2007/09/28			jRod	9.2570	9.2540	(0.032)	0.0000	0.0000	0
27/06/2007	JROD	2007/10/31			jRod	9.4970	9.4950	(0.021)	0.0000	0.0000	0
27/06/2007	JROD	2007/11/30			jRod	9.7250	9.7230	(0.021)	0.0000	0.0000	0
27/06/2007	JROD	2007/12/31			jRod	9.5150	9.5130	(0.021)	0.0000	0.0000	0
27/06/2007	OTH1	2007/08/02			Index Future	246.6650	245.7060	(0.389)	0.0000	0.0000	15
27/06/2007	R153	2007/08/02			Bond Future	8.9700	9.0500	0.892	0.0000	0.0000	1,140
27/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	9,362.0000	11,054.0000	18.073	0	0	0
27/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,756.0000	1,207.0000	(31.264)	0	0	0
27/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	8,360.0000	9,958.0000	19.115	0	0	0
27/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	654.0000	405.0000	(38.073)	0	0	0
27/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	13,938.0000	15,929.0000	14.285	0	0	0
27/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,641.0000	1,898.0000	(28.133)	0	0	0
27/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	2,168.0000	1,524.0000	(29.705)	0	0	0
27/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	7,422.0000	8,920.0000	20.183	0	0	0
27/06/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	0.0000	37,146.0000	100.000	0	0	0
27/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,343.0000	5,416.0000	24.706	0	0	0
27/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,184.0000	4,016.0000	(22.531)	0	0	0
27/06/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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27/06/2007	R153	2007/11/01			Bond Future	8.9650	9.0450	0.892	0.0000	0.0000	0
27/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	432.0000	326.0000	(24.537)	0	0	0
27/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	32,543.0000	34,511.0000	6.047	0	0	0
27/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	26,322.0000	28,195.0000	7.116	0	0	0
27/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	915.0000	715.0000	(21.858)	0	0	0
27/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	20,534.0000	22,260.0000	8.406	0	0	0
27/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,780.0000	1,433.0000	(19.494)	0	0	0
27/06/2007	R153	2008/02/07			Bond Future	8.9250	9.0050	0.896	0.0000	0.0000	0
27/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,577.0000	21,945.0000	6.648	0	0	0
27/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,484.0000	3,964.0000	(11.597)	0	0	0
27/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,201.0000	26,700.0000	5.948	0	0	0
27/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,027.0000	1,747.0000	(13.814)	0	0	0
27/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,240.0000	31,848.0000	5.317	0	0	0
27/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,069.0000	2,680.0000	(12.675)	0	0	0
27/06/2007	R157	2007/08/02			Bond Future	8.3400	8.4500	1.319	0.0000	0.0000	0
27/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	6,631.0000	9,478.0000	42.935	0	0	0
27/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	625.0000	278.0000	(55.520)	0	0	0
27/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	17,642.0000	12,906.0000	(26.845)	0	0	0
27/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	42,327.0000	49,564.0000	17.098	0	0	57
27/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
27/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,580.0000	3,970.0000	53.876	0	0	0
27/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	30,546.0000	24,353.0000	(20.274)	0	0	0
27/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	78,451.0000	86,030.0000	9.661	0	0	0
27/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	27,756.0000	21,804.0000	(21.444)	0	0	0
27/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,157.0000	4,788.0000	51.663	0	0	0
27/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,057.0000	3,223.0000	56.684	0	0	0
27/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	753.0000	1,269.0000	68.526	0	0	0
27/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	45,378.0000	38,311.0000	(15.574)	0	0	0
27/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	33,379.0000	26,962.0000	(19.225)	0	0	0
27/06/2007	R157	2007/11/01			Bond Future	8.2900	8.4000	1.327	0.0000	0.0000	0
27/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,953.0000	2,085.0000	(29.394)	0	0	0
27/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	57,899.0000	64,446.0000	11.308	0	0	0

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27/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	43,075.0000	48,969.0000	13.683	0	0	0
27/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	5,845.0000	4,324.0000	(26.022)	0	0	0
27/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	57,899.0000	64,446.0000	11.308	0	0	0
27/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	74,320.0000	81,293.0000	9.382	0	0	0
27/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,953.0000	2,085.0000	(29.394)	0	0	0
27/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1,346.0000	904.0000	(32.838)	0	0	0
27/06/2007	R157	2008/02/07			Bond Future	8.2450	8.3550	1.334	0.0000	0.0000	477
27/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	72,839.0000	79,006.0000	8.467	0	0	0
27/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	5,031.0000	3,979.0000	(20.910)	0	0	0
27/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	58,449.0000	64,121.0000	9.704	0	0	0
27/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	8,112.0000	6,564.0000	(19.083)	0	0	0
27/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	45,604.0000	50,670.0000	11.109	0	0	0
27/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	12,442.0000	10,288.0000	(17.312)	0	0	0
27/06/2007	R186	2007/08/02			Bond Future	8.0300	8.1600	1.619	0.0000	0.0000	5
27/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	79,580.0000	65,552.0000	(17.628)	0	0	0
27/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,413.0000	4,270.0000	76.958	0	0	0
27/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	60,073.0000	47,119.0000	(21.564)	0	0	0
27/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	831.0000	1,613.0000	94.103	0	0	0
27/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	33,364.0000	23,418.0000	(29.811)	0	0	0
27/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,458.0000	13,322.0000	57.508	0	0	0
27/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,811.0000	6,473.0000	69.850	0	0	0
27/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,074.0000	5,316.0000	72.934	0	0	0
27/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	55,368.0000	42,801.0000	(22.697)	0	0	0
27/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	50,704.0000	38,556.0000	(23.959)	0	0	0
27/06/2007	R186	2007/11/01			Bond Future	7.9900	8.1200	1.627	0.0000	0.0000	0
27/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	2,722.0000	1,726.0000	(36.591)	0	0	0
27/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	124,682.0000	138,479.0000	11.066	0	0	0
27/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	95,439.0000	108,294.0000	13.469	0	0	0
27/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	5,906.0000	3,969.0000	(32.797)	0	0	0
27/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	11,481.0000	8,139.0000	(29.109)	0	0	0
27/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	69,717.0000	81,167.0000	16.424	0	0	0
27/06/2007	R186	2008/02/07			Bond Future	7.9350	8.0650	1.638	0.0000	0.0000	0

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27/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	53,785.0000	62,456.0000	16.122	0	0	0
27/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	32,268.0000	26,145.0000	(18.975)	0	0	0
27/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	21,757.0000	17,169.0000	(21.087)	0	0	0
27/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	96,395.0000	107,954.0000	11.991	0	0	0
27/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	13,873.0000	10,639.0000	(23.311)	0	0	0
27/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	73,243.0000	83,449.0000	13.934	0	0	0
27/06/2007	R196	2007/08/02			Bond Future	9.3130	9.3780	0.698	0.0000	0.0000	0
27/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	28.0000	15.0000	(46.429)	0	0	0
27/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,801.0000	12,722.0000	7.804	0	0	0
27/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	8,287.0000	9,162.0000	10.559	0	0	0
27/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
27/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,435.0000	16,366.0000	6.032	0	0	0
27/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	154.0000	95.0000	(38.312)	0	0	0
27/06/2007	R196	2007/11/01			Bond Future	9.2020	9.2780	0.826	0.0000	0.0000	0
27/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,653.0000	10,408.0000	7.821	0	0	0
27/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,294.0000	13,117.0000	6.694	0	0	0
27/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	551.0000	445.0000	(19.238)	0	0	0
27/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,733.0000	1,470.0000	(15.176)	0	0	0
27/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,012.0000	838.0000	(17.194)	0	0	0
27/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,285.0000	7,951.0000	9.142	0	0	0
27/06/2007	R196	2008/02/07			Bond Future	9.0970	9.1820	0.934	0.0000	0.0000	0
27/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,146.0000	1,922.0000	(10.438)	0	0	0
27/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,520.0000	11,131.0000	5.808	0	0	0
27/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,768.0000	9,325.0000	6.353	0	0	0
27/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,876.0000	2,599.0000	(9.631)	0	0	0
27/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,769.0000	3,433.0000	(8.915)	0	0	0
27/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,187.0000	7,686.0000	6.943	0	0	0
27/06/2007	R201	2007/08/02			Bond Future	8.3900	8.5100	1.430	0.0000	0.0000	0
27/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	19,734.0000	14,833.0000	(24.835)	0	0	0
27/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,066.0000	8,873.0000	46.274	0	0	0
27/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,910.0000	4,563.0000	56.804	0	0	0
27/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	21,884.0000	16,746.0000	(23.478)	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
27/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	12,076.0000	8,329.0000	(31.028)	0	0	0
27/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	33,563.0000	27,585.0000	(17.811)	0	0	0
27/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	792.0000	1,370.0000	72.980	0	0	0
27/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,380.0000	3,796.0000	59.496	0	0	0
27/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	24,110.0000	18,759.0000	(22.194)	0	0	0
27/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,934.0000	3,138.0000	62.254	0	0	0
27/06/2007	R201	2007/11/01			Bond Future	8.3300	8.4500	1.441	0.0000	0.0000	0
27/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	4,811.0000	3,521.0000	(26.814)	0	0	0
27/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	48,334.0000	53,991.0000	11.704	0	0	0
27/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,525.0000	1,766.0000	(30.059)	0	0	0
27/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	36,555.0000	41,680.0000	14.020	0	0	0
27/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	61,320.0000	67,333.0000	9.806	0	0	0
27/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1,209.0000	806.0000	(33.333)	0	0	0
27/06/2007	R201	2008/02/07			Bond Future	8.2500	8.3700	1.455	0.0000	0.0000	0
27/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	6,620.0000	5,273.0000	(20.347)	0	0	0
27/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	46,906.0000	51,826.0000	10.489	0	0	0
27/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	10,075.0000	8,210.0000	(18.511)	0	0	0
27/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,715.0000	41,117.0000	11.990	0	0	0
27/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	4,148.0000	3,225.0000	(22.252)	0	0	0
27/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	58,302.0000	63,646.0000	9.166	0	0	0
27/06/2007	R203	2007/08/02			Bond Future	8.2500	8.3500	1.212	0.0000	0.0000	0
27/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	31,885.0000	26,172.0000	(17.918)	0	0	0
27/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	430.0000	711.0000	65.349	0	0	0
27/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	37,607.0000	31,570.0000	(16.053)	0	0	0
27/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	49,543.0000	43,086.0000	(13.033)	0	0	0
27/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,027.0000	3,052.0000	50.567	0	0	0
27/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	34,732.0000	28,850.0000	(16.935)	0	0	0
27/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	4,547.0000	6,487.0000	42.665	0	0	0
27/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,274.0000	1,975.0000	55.024	0	0	0
27/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,630.0000	2,485.0000	52.454	0	0	0
27/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	21,282.0000	16,483.0000	(22.550)	0	0	0
27/06/2007	R203	2007/11/01			Bond Future	8.1950	8.2950	1.220	0.0000	0.0000	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
27/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	3,769.0000	2,783.0000	(26.161)	0	0	0
27/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	51,717.0000	57,393.0000	10.975	0	0	0
27/06/2007	R203	2008/02/07			Bond Future	8.1250	8.2250	1.231	0.0000	0.0000	0
27/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	9,702.0000	8,039.0000	(17.141)	0	0	0
27/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	52,130.0000	57,049.0000	9.436	0	0	0
27/06/2007	R204	2007/08/02			Bond Future	8.2300	8.3400	1.337	0.0000	0.0000	0
27/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	25,495.0000	19,976.0000	(21.647)	0	0	0
27/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,271.0000	8,645.0000	37.857	0	0	0
27/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	36,203.0000	29,692.0000	(17.985)	0	0	0
27/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,049.0000	3,054.0000	49.048	0	0	0
27/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	42,048.0000	35,160.0000	(16.381)	0	0	0
27/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,061.0000	4,443.0000	45.149	0	0	0
27/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	39,092.0000	32,382.0000	(17.165)	0	0	0
27/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	54,356.0000	46,942.0000	(13.640)	0	0	0
27/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	839.0000	1,319.0000	57.211	0	0	0
27/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,514.0000	3,697.0000	47.056	0	0	0
27/06/2007	R204	2007/11/01			Bond Future	8.1800	8.2900	1.345	0.0000	0.0000	0
27/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	59,408.0000	65,418.0000	10.116	0	0	0
27/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	9,138.0000	7,321.0000	(19.884)	0	0	0
27/06/2007	R204	2008/02/07			Bond Future	8.1200	8.2300	1.355	0.0000	0.0000	0
27/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	62,668.0000	67,988.0000	8.489	0	0	0
27/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	17,417.0000	14,982.0000	(13.981)	0	0	0
27/06/2007	R206	2007/08/02			Bond Future	8.3900	8.5100	1.430	0.0000	0.0000	0
27/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	20,020.0000	25,072.0000	25.235	0	0	0
27/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	255.0000	96.0000	(62.353)	0	0	0
27/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	4,016.0000	2,277.0000	(43.302)	0	0	0
27/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	31,359.0000	36,896.0000	17.657	0	0	0
27/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	1,213.0000	568.0000	(53.174)	0	0	0
27/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,715.0000	14,673.0000	36.939	0	0	0
27/06/2007	R206	2007/11/01			Bond Future	8.3200	8.4400	1.442	0.0000	0.0000	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
27/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	30,816.0000	35,296.0000	14.538	0	0	0
27/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3,860.0000	2,781.0000	(27.953)	0	0	0
27/06/2007	R206	2008/02/07			Bond Future	8.2300	8.3500	1.458	0.0000	0.0000	0
27/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	8,443.0000	6,837.0000	(19.022)	0	0	0
27/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,439.0000	34,238.0000	12.481	0	0	0
27/06/2007	R207	2007/08/02			Bond Future	8.1750	8.2850	1.346	0.0000	0.0000	0
27/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	25,821.0000	19,410.0000	(24.829)	0	0	0
27/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,361.0000	3,981.0000	68.615	0	0	0
27/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	362.0000	724.0000	100.000	0	0	0
27/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	44,775.0000	37,105.0000	(17.130)	0	0	0
27/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	41,481.0000	33,934.0000	(18.194)	0	0	0
27/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	38,221.0000	30,827.0000	(19.345)	0	0	0
27/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	76.0000	170.0000	123.684	0	0	0
27/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	58,094.0000	50,157.0000	(13.662)	0	0	0
27/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	719.0000	1,356.0000	88.595	0	0	0
27/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	514.0000	998.0000	94.163	0	0	0
27/06/2007	R207	2007/11/01			Bond Future	8.1350	8.2450	1.352	0.0000	0.0000	0
27/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	4,350.0000	3,095.0000	(28.851)	0	0	0
27/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	52,248.0000	58,972.0000	12.869	0	0	0
27/06/2007	R207	2008/02/07			Bond Future	8.0750	8.1850	1.362	0.0000	0.0000	0
27/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	9,885.0000	7,901.0000	(20.071)	0	0	0
27/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	52,826.0000	58,770.0000	11.252	0	0	0
27/06/2007	R209	2007/08/02			Bond Future	7.7250	7.8550	1.683	0.0000	0.0000	631
27/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	195.0000	56.0000	(71.282)	0	0	0
27/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	106,185.0000	118,857.0000	11.934	0	0	0
27/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	17.0000	4.0000	(76.471)	0	0	0
27/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	50,456.0000	62,350.0000	23.573	0	0	0
27/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	77,157.0000	89,704.0000	16.262	0	0	0
27/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	1,281.0000	489.0000	(61.827)	0	0	0
27/06/2007	R209	2007/11/01			Bond Future	7.6850	7.8150	1.692	0.0000	0.0000	0

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27/06/2007	R209 2007/11/01	7.00	Put	Option on Bond Future	77,178.0000	88,377.0000	14.511	0	0	0
27/06/2007	R209 2007/11/01	7.00	Call	Option on Bond Future	4,336.0000	2,773.0000	(36.047)	0	0	0
27/06/2007	R209 2008/02/07			Bond Future	7.6350	7.7650	1.703	0.0000	0.0000	0
27/06/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	11,353.0000	8,536.0000	(24.813)	0	0	0
27/06/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	79,047.0000	89,091.0000	12.706	0	0	0
27/06/2007	TRT1 2007/08/02			Index Future	248.9780	248.1520	(0.332)	0.0000	0.0000	500
<b>Grand Total:</b>										<b>4,748</b>