

# Derivatives High/Low Report

High/Low for 19/09/2007

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
19/09/2007	\$ / R 2007/12/14			Currency Future	7.2655	7.1890	(1.053)	0.0000	0.0000	23,730
19/09/2007	\$ / R 2008/03/17			Currency Future	7.3676	7.2920	(1.026)	0.0000	0.0000	7,600
19/09/2007	\$ / R 2008/06/13			Currency Future	7.4770	7.4019	(1.004)	0.0000	0.0000	0
19/09/2007	ALBI 2007/11/01			Index Future	255.0170	256.0950	0.423	0.0000	0.0000	0
19/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	23,176.0000	29,899.0000	29.008	0	0	0
19/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	13,006.0000	8,949.0000	(31.193)	0	0	0
19/09/2007	ALBI 2008/02/07			Index Future	262.0990	263.1550	0.403	0.0000	0.0000	8
19/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	6,622.0000	5,097.0000	(23.029)	0	0	0
19/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	87,612.0000	96,647.0000	10.313	0	0	0
19/09/2007	CRD1 2007/11/01			Index Future	109.6050	110.0070	0.367	0.0000	0.0000	8
19/09/2007	CRD1 2008/02/07			Index Future	112.5750	112.9720	0.353	0.0000	0.0000	0
19/09/2007	GOVI 2007/11/01			jGovi	255.8580	256.9530	0.428	0.0000	0.0000	60
19/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	91,472.0000	80,594.0000	(11.892)	0	0	0
19/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	52.0000	124.0000	138.462	0	0	0
19/09/2007	GOVI 2008/02/07			jGovi	262.7890	263.8790	0.415	0.0000	0.0000	12
19/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	38,106.0000	31,502.0000	(17.331)	0	0	0
19/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	15,996.0000	20,292.0000	26.857	0	0	0

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19/09/2007	GOVI	2008/05/02			jGovi	269.4180	270.5370	0.415	0.0000	0.0000	0
19/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	20,309.0000	17,116.0000	(15.722)	0	0	0
19/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	74,489.0000	82,486.0000	10.736	0	0	0
19/09/2007	ILBI	2007/11/01			Index Future	281.3570	281.4600	0.037	0.0000	0.0000	0
19/09/2007	ILBI	2008/02/07			Index Future	289.1710	289.2190	0.017	0.0000	0.0000	0
19/09/2007	J153	2010/08/31			jSwap	10.0310	9.9230	(1.077)	0.0000	0.0000	0
19/09/2007	J157	2015/09/15			jSwap	9.4900	9.3890	(1.064)	0.0000	0.0000	0
19/09/2007	J186	2026/12/21			jSwap	8.5240	8.4240	(1.173)	0.0000	0.0000	0
19/09/2007	J201	2014/12/22			jSwap	9.5630	9.4670	(1.004)	0.0000	0.0000	0
19/09/2007	J203	2017/09/15			jSwap	9.3220	9.2250	(1.041)	0.0000	0.0000	0
19/09/2007	J204	2018/12/21			jSwap	9.2200	9.1260	(1.020)	0.0000	0.0000	0
19/09/2007	J207	2020/01/15			jSwap	9.1070	9.0110	(1.054)	0.0000	0.0000	0
19/09/2007	JBAR	2005/12/21			jBar	10.1790	10.1830	0.039	0.0000	0.0000	0
19/09/2007	JFRA	2007/11/01			jFra	10.3250	10.2580	(0.649)	0.0000	0.0000	0
19/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,380.0000	7,207.0000	(2.344)	0	0	0
19/09/2007	JFRA	2008/02/07			jFra	10.3820	10.2730	(1.050)	0.0000	0.0000	0
19/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,206.0000	9,272.0000	0.717	0	0	0
19/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,218.0000	16,023.0000	(1.202)	0	0	0
19/09/2007	JFRA	2008/05/02			jFra	10.3870	10.2700	(1.126)	0.0000	0.0000	0
19/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,551.0000	15,670.0000	0.765	0	0	0

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19/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,904.0000	15,719.0000	(1.163)	0	0	0
19/09/2007	JFRA	2008/08/07			jFra	10.2390	10.1540	(0.830)	0.0000	0.0000	0
19/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,779.0000	18,648.0000	(0.698)	0	0	0
19/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,805.0000	18,882.0000	0.409	0	0	0
19/09/2007	JFRA	2008/11/06			jFra	10.0720	9.9430	(1.281)	0.0000	0.0000	0
19/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,489.0000	21,625.0000	0.633	0	0	0
19/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,056.0000	20,878.0000	(0.845)	0	0	0
19/09/2007	JN02	2007/11/01			jNote	10.0910	9.9760	(1.140)	0.0000	0.0000	0
19/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,711.0000	18,906.0000	(8.715)	0	0	0
19/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,085.0000	1,330.0000	22.581	0	0	0
19/09/2007	JN02	2008/02/07			jNote	9.9790	9.8590	(1.203)	0.0000	0.0000	0
19/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,514.0000	6,119.0000	10.972	0	0	0
19/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,990.0000	21,472.0000	(6.603)	0	0	0
19/09/2007	JN02	2008/05/02			jNote	9.8580	9.7370	(1.227)	0.0000	0.0000	0
19/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,256.0000	14,191.0000	(6.981)	0	0	0
19/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,229.0000	17,349.0000	6.901	0	0	0
19/09/2007	JN05	2007/11/01			jNote	9.6210	9.5020	(1.237)	0.0000	0.0000	0
19/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	24,919.0000	20,744.0000	(16.754)	0	0	0
19/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	604.0000	1,034.0000	71.192	0	0	0
19/09/2007	JN05	2008/02/07			jNote	9.5450	9.4240	(1.268)	0.0000	0.0000	0
19/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,460.0000	5,711.0000	28.049	0	0	0
19/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	25,842.0000	22,394.0000	(13.343)	0	0	0
19/09/2007	JN05	2008/05/02			jNote	9.4720	9.3530	(1.256)	0.0000	0.0000	0
19/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,531.0000	17,973.0000	15.723	0	0	0
19/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,924.0000	13,672.0000	(14.142)	0	0	0
19/09/2007	JN10	2007/11/01			jNote	9.1880	9.0920	(1.045)	0.0000	0.0000	0
19/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,466.0000	4,265.0000	72.952	0	0	0

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19/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	14,541.0000	10,200.0000	(29.854)	0	0	0
19/09/2007	JN10	2008/02/07			jNote	9.1160	9.0190	(1.064)	0.0000	0.0000	0
19/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	16,483.0000	13,012.0000	(21.058)	0	0	0
19/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,019.0000	11,786.0000	30.680	0	0	0
19/09/2007	JN10	2008/05/02			jNote	9.0460	8.9500	(1.061)	0.0000	0.0000	0
19/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	17,980.0000	14,805.0000	(17.659)	0	0	0
19/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,604.0000	16,648.0000	22.376	0	0	0
19/09/2007	JROD	2007/09/28			jRod	9.4080	9.4070	(0.011)	0.0000	0.0000	0
19/09/2007	JROD	2007/10/31			jRod	9.7070	9.7020	(0.052)	0.0000	0.0000	0
19/09/2007	JROD	2007/11/30			jRod	10.0170	10.0120	(0.050)	0.0000	0.0000	0
19/09/2007	JROD	2007/12/31			jRod	9.8460	9.8440	(0.020)	0.0000	0.0000	0
19/09/2007	JROD	2008/01/31			jRod	10.0900	10.0890	(0.010)	0.0000	0.0000	0
19/09/2007	JROD	2008/02/29			jRod	10.2950	10.2920	(0.029)	0.0000	0.0000	0
19/09/2007	JROD	2008/03/31			jRod	10.0960	10.0910	(0.050)	0.0000	0.0000	0
19/09/2007	OTH1	2007/11/01			Index Future	250.3910	251.6580	0.506	0.0000	0.0000	12
19/09/2007	OTH1	2008/02/07			Index Future	257.1740	258.4410	0.493	0.0000	0.0000	0
19/09/2007	R153	2007/11/01			Bond Future	9.1940	9.0780	(1.262)	0.0000	0.0000	124
19/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	65.0000	123.0000	89.231	0	0	0
19/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	24,740.0000	21,804.0000	(11.867)	0	0	0
19/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	31,340.0000	28,358.0000	(9.515)	0	0	0
19/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	11.0000	24.0000	118.182	0	0	0
19/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
19/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	38,035.0000	35,042.0000	(7.869)	0	0	0

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19/09/2007	R153	2008/02/07			Bond Future	9.0790	8.9670	(1.234)	0.0000	0.0000	622
19/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	21,719.0000	19,573.0000	(9.881)	0	0	0
19/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,996.0000	2,488.0000	24.649	0	0	0
19/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,150.0000	1,467.0000	27.565	0	0	0
19/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	26,912.0000	24,591.0000	(8.624)	0	0	0
19/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	32,466.0000	30,020.0000	(7.534)	0	0	0
19/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	624.0000	815.0000	30.609	0	0	0
19/09/2007	R153	2008/05/02			Bond Future	8.9940	8.8700	(1.379)	0.0000	0.0000	0
19/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	9,306.0000	10,705.0000	15.033	0	0	0
19/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	9,176.0000	7,894.0000	(13.971)	0	0	0
19/09/2007	R157	2007/11/01			Bond Future	8.5110	8.4290	(0.963)	0.0000	0.0000	266
19/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	10,450.0000	13,251.0000	26.804	0	0	75
19/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	7.0000	12.0000	71.429	0	0	0
19/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	11,183.0000	8,505.0000	(23.947)	0	0	0
19/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	20,437.0000	24,495.0000	19.856	0	0	0
19/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	54.0000	91.0000	68.519	0	0	0
19/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	4,285.0000	5,803.0000	35.426	0	0	35
19/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	87,820.0000	82,346.0000	(6.233)	0	0	0
19/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	21,834.0000	17,873.0000	(18.141)	0	0	0
19/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	318.0000	498.0000	56.604	0	0	0
19/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	69,839.0000	64,397.0000	(7.792)	0	0	0
19/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	52,387.0000	47,088.0000	(10.115)	0	0	0
19/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	69,839.0000	64,397.0000	(7.792)	0	0	0
19/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	4,643.0000	3,222.0000	(30.605)	0	0	50
19/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	54.0000	91.0000	68.519	0	0	0
19/09/2007	R157	2008/02/07			Bond Future	8.4270	8.3660	(0.724)	0.0000	0.0000	358
19/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	81,071.0000	77,340.0000	(4.602)	0	0	0
19/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	50,305.0000	47,086.0000	(6.399)	0	0	0
19/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,347.0000	1,593.0000	18.263	0	0	0
19/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	65,023.0000	61,498.0000	(5.421)	0	0	0
19/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,768.0000	3,221.0000	16.366	0	0	0
19/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,226.0000	5,985.0000	14.524	0	0	0

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19/09/2007	R157	2008/05/02			Bond Future	8.3650	8.3190	(0.550)	0.0000	0.0000	0
19/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	11,529.0000	10,579.0000	(8.240)	0	0	0
19/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	35,730.0000	37,713.0000	5.550	0	0	0
19/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	17,619.0000	16,345.0000	(7.231)	0	0	0
19/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	26,175.0000	27,833.0000	6.334	0	0	0
19/09/2007	R186	2007/11/01			Bond Future	8.1970	8.1270	(0.854)	0.0000	0.0000	0
19/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	82,501.0000	75,009.0000	(9.081)	0	0	0
19/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	145,409.0000	137,573.0000	(5.389)	0	0	0
19/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	836.0000	1,192.0000	42.584	0	0	0
19/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	154.0000	232.0000	50.649	0	0	0
19/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	20.0000	31.0000	55.000	0	0	0
19/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	113,115.0000	105,346.0000	(6.868)	0	0	0
19/09/2007	R186	2008/02/07			Bond Future	8.1340	8.0680	(0.811)	0.0000	0.0000	0
19/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	8,728.0000	10,204.0000	16.911	0	0	0
19/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	15,650.0000	17,955.0000	14.728	0	0	0
19/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	4,425.0000	5,278.0000	19.277	0	0	0
19/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	59,705.0000	54,603.0000	(8.545)	0	0	0
19/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	109,485.0000	102,931.0000	(5.986)	0	0	0
19/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	82,752.0000	76,822.0000	(7.166)	0	0	0
19/09/2007	R186	2008/05/02			Bond Future	8.0880	8.0210	(0.828)	0.0000	0.0000	0
19/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	43,979.0000	40,061.0000	(8.909)	0	0	0
19/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	34,091.0000	37,690.0000	10.557	0	0	0
19/09/2007	R196	2007/11/01			Bond Future	9.3760	9.2480	(1.365)	0.0000	0.0000	0
19/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,915.0000	6,518.0000	(17.650)	0	0	0
19/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	238.0000	403.0000	69.328	0	0	0
19/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,833.0000	9,328.0000	(13.893)	0	0	0
19/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15.0000	30.0000	100.000	0	0	0
19/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,884.0000	12,336.0000	(11.150)	0	0	0
19/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	67.0000	124.0000	85.075	0	0	0
19/09/2007	R196	2008/02/07			Bond Future	9.1640	9.0090	(1.691)	0.0000	0.0000	0

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19/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,269.0000	7,180.0000	(13.170)	0	0	0
19/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,150.0000	1,471.0000	27.913	0	0	0
19/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,719.0000	2,153.0000	25.247	0	0	0
19/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,182.0000	8,981.0000	(11.795)	0	0	0
19/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,552.0000	5,591.0000	(14.667)	0	0	0
19/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,476.0000	3,038.0000	22.698	0	0	0
19/09/2007	R196	2008/05/02			Bond Future	9.0090	8.8460	(1.809)	0.0000	0.0000	0
19/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,710.0000	4,367.0000	17.709	0	0	0
19/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,780.0000	3,171.0000	(16.111)	0	0	0
19/09/2007	R201	2007/11/01			Bond Future	8.5440	8.4570	(1.018)	0.0000	0.0000	91
19/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	71,526.0000	66,914.0000	(6.448)	0	0	0
19/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	286.0000	447.0000	56.294	0	0	0
19/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	8.0000	14.0000	75.000	0	0	0
19/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	43,436.0000	38,980.0000	(10.259)	0	0	0
19/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	57,271.0000	52,690.0000	(7.999)	0	0	0
19/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	55.0000	92.0000	67.273	0	0	0
19/09/2007	R201	2008/02/07			Bond Future	8.4500	8.3690	(0.959)	0.0000	0.0000	0
19/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	52,882.0000	49,167.0000	(7.025)	0	0	0
19/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	41,142.0000	37,748.0000	(8.249)	0	0	0
19/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,178.0000	2,667.0000	22.452	0	0	0
19/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,071.0000	1,340.0000	25.117	0	0	0
19/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	65,643.0000	61,709.0000	(5.993)	0	0	0
19/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,083.0000	4,893.0000	19.838	0	0	0
19/09/2007	R201	2008/05/02			Bond Future	8.3800	8.2980	(0.979)	0.0000	0.0000	0
19/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	20,454.0000	22,843.0000	11.680	0	0	0
19/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	14,399.0000	12,624.0000	(12.327)	0	0	0
19/09/2007	R203	2007/11/01			Bond Future	8.4100	8.3330	(0.916)	0.0000	0.0000	0
19/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	62,310.0000	57,300.0000	(8.040)	0	0	0
19/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	109.0000	173.0000	58.716	0	0	0
19/09/2007	R203	2008/02/07			Bond Future	8.3320	8.2610	(0.852)	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
19/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,369.0000	4,016.0000	19.205	0	0	0
19/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	59,359.0000	55,381.0000	(6.702)	0	0	0
19/09/2007	R203	2008/05/02			Bond Future	8.2720	8.2020	(0.846)	0.0000	0.0000	0
19/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	22,119.0000	19,893.0000	(10.064)	0	0	0
19/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	20,704.0000	22,987.0000	11.027	0	0	0
19/09/2007	R204	2007/11/01			Bond Future	8.3820	8.3040	(0.931)	0.0000	0.0000	0
19/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	865.0000	1,149.0000	32.832	0	0	0
19/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	65,445.0000	60,236.0000	(7.959)	0	0	0
19/09/2007	R204	2008/02/07			Bond Future	8.3070	8.2350	(0.867)	0.0000	0.0000	38
19/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	66,362.0000	62,382.0000	(5.997)	0	0	0
19/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	7,975.0000	9,026.0000	13.179	0	0	0
19/09/2007	R204	2008/05/02			Bond Future	8.2510	8.1800	(0.861)	0.0000	0.0000	0
19/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	23,009.0000	20,635.0000	(10.318)	0	0	0
19/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	22,939.0000	25,486.0000	11.103	0	0	0
19/09/2007	R206	2007/11/01			Bond Future	8.5390	8.4540	(0.995)	0.0000	0.0000	0
19/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	37,271.0000	33,479.0000	(10.174)	0	0	0
19/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	200.0000	319.0000	59.500	0	0	0
19/09/2007	R206	2008/02/07			Bond Future	8.4340	8.3560	(0.925)	0.0000	0.0000	0
19/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	34,508.0000	31,678.0000	(8.201)	0	0	0
19/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	3,346.0000	4,008.0000	19.785	0	0	0
19/09/2007	R206	2008/05/02			Bond Future	8.3600	8.2810	(0.945)	0.0000	0.0000	0
19/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	12,866.0000	14,471.0000	12.475	0	0	0
19/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	17,668.0000	15,827.0000	(10.420)	0	0	0
19/09/2007	R207	2007/11/01			Bond Future	8.3130	8.2440	(0.830)	0.0000	0.0000	0
19/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	60,943.0000	56,075.0000	(7.988)	0	0	0
19/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	179.0000	270.0000	50.838	0	0	0
19/09/2007	R207	2008/02/07			Bond Future	8.2410	8.1780	(0.764)	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
19/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	58,566.0000	54,731.0000	(6.548)	0	0	0
19/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	3,695.0000	4,364.0000	18.106	0	0	0
19/09/2007	R207	2008/05/02			Bond Future	8.1900	8.1270	(0.769)	0.0000	0.0000	0
19/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	25,680.0000	28,119.0000	9.498	0	0	0
19/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	21,442.0000	19,402.0000	(9.514)	0	0	0
19/09/2007	R209	2007/11/01			Bond Future	7.8190	7.7590	(0.767)	0.0000	0.0000	0
19/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	86,146.0000	80,371.0000	(6.704)	0	0	0
19/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	154.0000	226.0000	46.753	0	0	0
19/09/2007	R209	2008/02/07			Bond Future	7.7620	7.7060	(0.721)	0.0000	0.0000	659
19/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,328.0000	5,057.0000	16.844	0	0	0
19/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	84,591.0000	79,815.0000	(5.646)	0	0	0
19/09/2007	R209	2008/05/02			Bond Future	7.7190	7.6620	(0.738)	0.0000	0.0000	0
19/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	32,422.0000	29,796.0000	(8.099)	0	0	0
19/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	35,464.0000	38,477.0000	8.496	0	0	0
19/09/2007	TRT1	2007/11/01			Index Future	252.7690	253.8550	0.430	0.0000	0.0000	400
19/09/2007	TRT1	2008/02/07			Index Future	259.6160	260.6980	0.417	0.0000	0.0000	0
<b>Grand Total:</b>											<b>34,148</b>