



# Derivatives High/Low Report

High/Low for 14/09/2007

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
14/09/2007	\$ / R 2007/09/17			Currency Future	7.1324	7.1636	0.437	7.1500	7.1500	1,783
14/09/2007	\$ / R 2007/12/14			Currency Future	7.2229	7.2548	0.442	7.3100	7.3100	23,680
14/09/2007	\$ / R 2008/03/17			Currency Future	7.3248	7.3563	0.430	0.0000	0.0000	7,600
14/09/2007	ALBI 2007/11/01			Index Future	254.0020	254.6570	0.258	0.0000	0.0000	0
14/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	18,554.0000	15,298.0000	(17.549)	0	0	0
14/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	18,574.0000	21,868.0000	17.734	0	0	0
14/09/2007	ALBI 2008/02/07			Index Future	261.0930	261.7240	0.242	0.0000	0.0000	8
14/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	8,698.0000	7,502.0000	(13.750)	0	0	0
14/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	79,628.0000	84,742.0000	6.422	0	0	0
14/09/2007	CRD1 2007/11/01			Index Future	109.1570	109.5510	0.361	0.0000	0.0000	8
14/09/2007	CRD1 2008/02/07			Index Future	112.1160	112.5200	0.360	0.0000	0.0000	0
14/09/2007	GOVI 2007/11/01			jGovi	254.3980	255.5815	0.465	0.0000	0.0000	60
14/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	106,043.0000	94,245.0000	(11.126)	0	0	0
14/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	23.0000	60.0000	160.870	0	0	0
14/09/2007	GOVI 2008/02/07			jGovi	261.2940	262.5080	0.465	0.0000	0.0000	12
14/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	11,492.0000	15,312.0000	33.241	0	0	0
14/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	48,552.0000	40,232.0000	(17.136)	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
14/09/2007	GOVI	2008/05/02			jGovi	267.8830	269.1285	0.465	0.0000	0.0000	0
14/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	25,680.0000	21,508.0000	(16.246)	0	0	0
14/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	64,510.0000	72,793.0000	12.840	0	0	0
14/09/2007	ILBI	2007/11/01			Index Future	280.9270	280.8850	(0.015)	0.0000	0.0000	0
14/09/2007	ILBI	2008/02/07			Index Future	288.7700	288.6790	(0.032)	0.0000	0.0000	0
14/09/2007	J153	2010/08/31			jSwap	10.1290	10.0310	(0.968)	0.0000	0.0000	0
14/09/2007	J157	2015/09/15			jSwap	9.5980	9.5060	(0.959)	0.0000	0.0000	0
14/09/2007	J186	2026/12/21			jSwap	8.6080	8.5220	(0.999)	0.0000	0.0000	0
14/09/2007	J201	2014/12/22			jSwap	9.6840	9.5830	(1.043)	0.0000	0.0000	0
14/09/2007	J203	2017/09/15			jSwap	9.4460	9.3450	(1.069)	0.0000	0.0000	0
14/09/2007	J204	2018/12/21			jSwap	9.3300	9.2290	(1.083)	0.0000	0.0000	0
14/09/2007	J207	2020/01/15			jSwap	9.2160	9.1220	(1.020)	0.0000	0.0000	0
14/09/2007	JBAR	2005/12/21			jBar	10.1670	0.0000	(100.000)	0.0000	0.0000	0
14/09/2007	JFRA	2007/11/01			jFra	10.3750	10.3360	(0.376)	0.0000	0.0000	0
14/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,510.0000	7,409.0000	(1.345)	0	0	0
14/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
14/09/2007	JFRA	2008/02/07			jFra	10.4540	10.3670	(0.832)	0.0000	0.0000	0
14/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,532.0000	16,383.0000	(0.901)	0	0	0
14/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,343.0000	9,378.0000	0.375	0	0	0
14/09/2007	JFRA	2008/05/02			jFra	10.4520	10.3700	(0.785)	0.0000	0.0000	0
14/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,159.0000	16,018.0000	(0.873)	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
14/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,639.0000	15,714.0000	0.480	0	0	0
14/09/2007	JFRA	2008/08/07			jFra	10.3130	10.2160	(0.941)	0.0000	0.0000	0
14/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,858.0000	18,950.0000	0.488	0	0	0
14/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,011.0000	18,867.0000	(0.757)	0	0	0
14/09/2007	JFRA	2008/11/06			jFra	10.1320	10.0530	(0.780)	0.0000	0.0000	0
14/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,542.0000	21,615.0000	0.339	0	0	0
14/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,255.0000	21,136.0000	(0.560)	0	0	0
14/09/2007	JN02	2007/11/01			jNote	10.1720	10.0830	(0.875)	0.0000	0.0000	0
14/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,166.0000	20,753.0000	(6.375)	0	0	0
14/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,098.0000	1,268.0000	15.483	0	0	0
14/09/2007	JN02	2008/02/07			jNote	10.0740	9.9720	(1.013)	0.0000	0.0000	0
14/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,218.0000	5,697.0000	9.180	0	0	0
14/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,375.0000	23,052.0000	(5.428)	0	0	0
14/09/2007	JN02	2008/05/02			jNote	9.9620	9.8540	(1.084)	0.0000	0.0000	0
14/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,449.0000	16,406.0000	6.195	0	0	0
14/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,349.0000	15,357.0000	(6.068)	0	0	0
14/09/2007	JN05	2007/11/01			jNote	9.7410	9.6370	(1.068)	0.0000	0.0000	0
14/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	416.0000	667.0000	60.337	0	0	0
14/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	29,358.0000	25,607.0000	(12.777)	0	0	0
14/09/2007	JN05	2008/02/07			jNote	9.6690	9.5630	(1.096)	0.0000	0.0000	0
14/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	29,709.0000	26,507.0000	(10.778)	0	0	0
14/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,531.0000	4,420.0000	25.177	0	0	0
14/09/2007	JN05	2008/05/02			jNote	9.5990	9.4940	(1.094)	0.0000	0.0000	0
14/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	18,691.0000	16,493.0000	(11.760)	0	0	0
14/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,317.0000	15,238.0000	14.425	0	0	0
14/09/2007	JN10	2007/11/01			jNote	9.3050	9.1980	(1.150)	0.0000	0.0000	0
14/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	1,308.0000	2,550.0000	94.954	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
14/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	20,803.0000	15,261.0000	(26.640)	0	0	0
14/09/2007	JN10	2008/02/07			jNote	9.2350	9.1270	(1.169)	0.0000	0.0000	0
14/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	21,494.0000	17,068.0000	(20.592)	0	0	0
14/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	6,447.0000	8,900.0000	38.049	0	0	0
14/09/2007	JN10	2008/05/02			jNote	9.1650	9.0570	(1.178)	0.0000	0.0000	0
14/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	22,533.0000	18,497.0000	(17.912)	0	0	0
14/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	10,521.0000	13,416.0000	27.516	0	0	0
14/09/2007	JROD	2007/09/28			jRod	9.4160	9.4120	(0.042)	0.0000	0.0000	0
14/09/2007	JROD	2007/10/31			jRod	9.7300	9.7210	(0.092)	0.0000	0.0000	0
14/09/2007	JROD	2007/11/30			jRod	10.0480	10.0330	(0.149)	0.0000	0.0000	0
14/09/2007	JROD	2007/12/31			jRod	9.8660	9.8540	(0.122)	0.0000	0.0000	0
14/09/2007	JROD	2008/01/31			jRod	10.1170	10.1010	(0.158)	0.0000	0.0000	0
14/09/2007	JROD	2008/02/29			jRod	10.3300	10.3100	(0.194)	0.0000	0.0000	0
14/09/2007	JROD	2008/03/31			jRod	10.1250	10.1090	(0.158)	0.0000	0.0000	0
14/09/2007	OTH1	2007/11/01			Index Future	248.5540	250.1130	0.627	0.0000	0.0000	12
14/09/2007	OTH1	2008/02/07			Index Future	255.2920	256.8910	0.626	0.0000	0.0000	0
14/09/2007	R153	2007/11/01			Bond Future	9.2840	9.2040	(0.862)	0.0000	0.0000	124
14/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,045.0000	25,014.0000	(7.510)	0	0	0
14/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	54.0000	82.0000	51.852	0	0	0
14/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	10.0000	16.0000	60.000	0	0	0
14/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
14/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	33,655.0000	31,602.0000	(6.100)	0	0	0
14/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	40,350.0000	38,293.0000	(5.098)	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
14/09/2007	R153	2008/02/07			Bond Future	9.1690	9.0890	(0.873)	9.1500	9.1500	622
14/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	23,571.0000	21,988.0000	(6.716)	0	0	0
14/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,734.0000	2,030.0000	17.070	0	0	0
14/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	34,491.0000	32,724.0000	(5.123)	0	0	0
14/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	535.0000	646.0000	20.748	0	0	0
14/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	992.0000	1,180.0000	18.952	0	0	0
14/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	28,868.0000	27,177.0000	(5.858)	0	0	0
14/09/2007	R153	2008/05/02			Bond Future	9.0840	9.0040	(0.881)	0.0000	0.0000	0
14/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,456.0000	9,278.0000	9.721	0	0	0
14/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,267.0000	9,364.0000	(8.795)	0	0	0
14/09/2007	R157	2007/11/01			Bond Future	8.6310	8.5310	(1.159)	0.0000	0.0000	266
14/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	7,552.0000	10,285.0000	36.189	0	0	75
14/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	15,648.0000	19,899.0000	27.166	0	0	0
14/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	16,248.0000	12,350.0000	(23.991)	0	0	0
14/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	7,816.0000	5,436.0000	(30.450)	0	0	50
14/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	207.0000	362.0000	74.879	0	0	0
14/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	60,239.0000	53,763.0000	(10.751)	0	0	0
14/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	36.0000	68.0000	88.889	0	0	0
14/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,784.0000	71,185.0000	(8.484)	0	0	0
14/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	5.0000	9.0000	80.000	0	0	0
14/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	28,453.0000	23,210.0000	(18.427)	0	0	0
14/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,784.0000	71,185.0000	(8.484)	0	0	0
14/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	95,781.0000	89,154.0000	(6.919)	0	0	0
14/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	36.0000	68.0000	88.889	0	0	0
14/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	2,941.0000	4,329.0000	47.195	0	0	35
14/09/2007	R157	2008/02/07			Bond Future	8.5470	8.4470	(1.170)	0.0000	0.0000	358
14/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,122.0000	2,754.0000	29.783	0	0	0
14/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	72,155.0000	66,310.0000	(8.101)	0	0	0
14/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	88,514.0000	82,376.0000	(6.934)	0	0	0
14/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,012.0000	1,351.0000	33.498	0	0	0
14/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	56,950.0000	51,548.0000	(9.486)	0	0	0
14/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	4,093.0000	5,168.0000	26.264	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
14/09/2007	R157	2008/05/02			Bond Future	8.4850	8.3850	(1.179)	0.0000	0.0000	0
14/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	30,968.0000	35,041.0000	13.152	0	0	0
14/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	14,375.0000	12,112.0000	(15.743)	0	0	0
14/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	22,278.0000	25,642.0000	15.100	0	0	0
14/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	21,331.0000	18,359.0000	(13.933)	0	0	0
14/09/2007	R186	2007/11/01			Bond Future	8.2970	8.1970	(1.205)	0.0000	0.0000	0
14/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	620.0000	1,042.0000	68.065	0	0	0
14/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	124,158.0000	113,176.0000	(8.845)	0	0	0
14/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	117.0000	215.0000	83.761	0	0	0
14/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	93,364.0000	82,707.0000	(11.414)	0	0	0
14/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	16.0000	32.0000	100.000	0	0	0
14/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	156,484.0000	145,421.0000	(7.070)	0	0	0
14/09/2007	R186	2008/02/07			Bond Future	8.2340	8.1340	(1.214)	0.0000	0.0000	0
14/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	3,527.0000	4,648.0000	31.783	0	0	0
14/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	119,681.0000	109,708.0000	(8.333)	0	0	0
14/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	68,090.0000	60,108.0000	(11.723)	0	0	0
14/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	12,940.0000	16,053.0000	24.057	0	0	0
14/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	7,082.0000	9,047.0000	27.746	0	0	0
14/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	92,201.0000	83,072.0000	(9.901)	0	0	0
14/09/2007	R186	2008/05/02			Bond Future	8.1880	8.0880	(1.221)	0.0000	0.0000	0
14/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	50,471.0000	44,317.0000	(12.193)	0	0	0
14/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	29,492.0000	34,430.0000	16.744	0	0	0
14/09/2007	R196	2007/11/01			Bond Future	9.4410	9.4050	(0.381)	0.0000	0.0000	0
14/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	65.0000	74.0000	13.846	0	0	0
14/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,624.0000	11,194.0000	(3.699)	0	0	0
14/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,689.0000	8,278.0000	(4.730)	0	0	0
14/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	219.0000	247.0000	12.785	0	0	0
14/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,677.0000	14,240.0000	(2.977)	0	0	0
14/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15.0000	18.0000	20.000	0	0	0
14/09/2007	R196	2008/02/07			Bond Future	9.2500	9.1600	(0.973)	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
14/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,954.0000	8,289.0000	(7.427)	0	0	0
14/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,561.0000	1,779.0000	13.965	0	0	0
14/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,041.0000	1,199.0000	15.178	0	0	0
14/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,258.0000	2,544.0000	12.666	0	0	0
14/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,177.0000	6,581.0000	(8.304)	0	0	0
14/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,917.0000	10,192.0000	(6.641)	0	0	0
14/09/2007	R196	2008/05/02			Bond Future	9.1120	8.9720	(1.536)	0.0000	0.0000	0
14/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,234.0000	3,670.0000	(13.321)	0	0	0
14/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,366.0000	3,887.0000	15.478	0	0	0
14/09/2007	R201	2007/11/01			Bond Future	8.6540	8.5640	(1.040)	0.0000	0.0000	91
14/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	77,324.0000	72,587.0000	(6.126)	0	0	0
14/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	6.0000	11.0000	83.333	0	0	0
14/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	206.0000	326.0000	58.252	0	0	0
14/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	41.0000	69.0000	68.293	0	0	0
14/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	63,057.0000	58,342.0000	(7.477)	0	0	0
14/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	49,157.0000	44,534.0000	(9.405)	0	0	0
14/09/2007	R201	2008/02/07			Bond Future	8.5600	8.4700	(1.051)	0.0000	0.0000	0
14/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	1,722.0000	2,169.0000	25.958	0	0	0
14/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	3,286.0000	4,042.0000	23.007	0	0	0
14/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	58,099.0000	53,908.0000	(7.214)	0	0	0
14/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	71,078.0000	66,682.0000	(6.185)	0	0	0
14/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	46,017.0000	42,134.0000	(8.438)	0	0	0
14/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	833.0000	1,075.0000	29.052	0	0	0
14/09/2007	R201	2008/05/02			Bond Future	8.4900	8.4000	(1.060)	0.0000	0.0000	0
14/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	17,151.0000	14,996.0000	(12.565)	0	0	0
14/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	17,653.0000	20,038.0000	13.510	0	0	0
14/09/2007	R203	2007/11/01			Bond Future	8.5300	8.4300	(1.172)	0.0000	0.0000	0
14/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	70,112.0000	63,644.0000	(9.225)	0	0	0
14/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	70.0000	131.0000	87.143	0	0	0
14/09/2007	R203	2008/02/07			Bond Future	8.4520	8.3520	(1.183)	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
14/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	2,584.0000	3,342.0000	29.334	0	0	0
14/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	66,326.0000	60,629.0000	(8.589)	0	0	0
14/09/2007	R203	2008/05/02			Bond Future	8.3920	8.2920	(1.192)	0.0000	0.0000	0
14/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	26,401.0000	22,954.0000	(13.056)	0	0	0
14/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	17,319.0000	20,256.0000	16.958	0	0	0
14/09/2007	R204	2007/11/01			Bond Future	8.5020	8.4020	(1.176)	0.0000	0.0000	0
14/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	677.0000	980.0000	44.756	0	0	0
14/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	73,627.0000	66,961.0000	(9.054)	0	0	0
14/09/2007	R204	2008/02/07			Bond Future	8.4270	8.3270	(1.187)	0.0000	0.0000	38
14/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	73,356.0000	67,734.0000	(7.664)	0	0	0
14/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	6,662.0000	7,957.0000	19.439	0	0	0
14/09/2007	R204	2008/05/02			Bond Future	8.3710	8.2710	(1.195)	0.0000	0.0000	0
14/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	27,523.0000	23,891.0000	(13.196)	0	0	0
14/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	19,213.0000	22,442.0000	16.806	0	0	0
14/09/2007	R206	2007/11/01			Bond Future	8.6490	8.5590	(1.041)	0.0000	0.0000	0
14/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	140.0000	229.0000	63.571	0	0	0
14/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	42,242.0000	38,217.0000	(9.528)	0	0	0
14/09/2007	R206	2008/02/07			Bond Future	8.5440	8.4540	(1.053)	0.0000	0.0000	0
14/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	38,727.0000	35,362.0000	(8.689)	0	0	0
14/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	2,666.0000	3,307.0000	24.044	0	0	0
14/09/2007	R206	2008/05/02			Bond Future	8.4700	8.3800	(1.063)	0.0000	0.0000	0
14/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	10,963.0000	12,604.0000	14.969	0	0	0
14/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	20,537.0000	18,275.0000	(11.014)	0	0	0
14/09/2007	R207	2007/11/01			Bond Future	8.4330	8.3330	(1.186)	0.0000	0.0000	0
14/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	69,415.0000	62,403.0000	(10.102)	0	0	0
14/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	112.0000	209.0000	86.607	0	0	0
14/09/2007	R207	2008/02/07			Bond Future	8.3610	8.2610	(1.196)	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
14/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	2,764.0000	3,646.0000	31.910	0	0	0
14/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	66,134.0000	59,941.0000	(9.364)	0	0	0
14/09/2007	R207	2008/05/02			Bond Future	8.3100	8.2100	(1.203)	0.0000	0.0000	0
14/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	25,818.0000	22,304.0000	(13.611)	0	0	0
14/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	21,605.0000	25,127.0000	16.302	0	0	0
14/09/2007	R209	2007/11/01			Bond Future	7.9090	7.8090	(1.264)	0.0000	0.0000	0
14/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	94,753.0000	85,250.0000	(10.029)	0	0	0
14/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	117.0000	228.0000	94.872	0	0	0
14/09/2007	R209	2008/02/07			Bond Future	7.8520	7.7520	(1.274)	0.0000	0.0000	659
14/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	92,484.0000	83,950.0000	(9.228)	0	0	0
14/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	3,498.0000	4,666.0000	33.391	0	0	0
14/09/2007	R209	2008/05/02			Bond Future	7.8090	7.7090	(1.281)	0.0000	0.0000	0
14/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	37,059.0000	32,263.0000	(12.942)	0	0	0
14/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	31,320.0000	36,290.0000	15.868	0	0	0
14/09/2007	TRT1	2007/11/01			Index Future	251.3180	252.4970	0.469	0.0000	0.0000	400
14/09/2007	TRT1	2008/02/07			Index Future	258.1300	259.3400	0.469	0.0000	0.0000	0
<b>Grand Total:</b>											<b>35,881</b>