



Derivatives High/Low Report

High/Low for 19/07/2007

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
19/07/2007	\$ / R 2007/09/17			Currency Future	7.0201	6.9234	(1.377)	0.0000	0.0000	2,930
19/07/2007	\$ / R 2007/12/14			Currency Future	7.1067	7.0099	(1.362)	7.0700	7.0200	9,385
19/07/2007	\$ / R 2008/03/17			Currency Future	7.1961	7.0985	(1.356)	0.0000	0.0000	4,281
19/07/2007	ALBI 2007/08/02			Index Future	250.0920	250.3700	0.111	0.0000	0.0000	0
19/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	39,779.0000	37,075.0000	(6.798)	0	0	0
19/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	699.0000	775.0000	10.873	0	0	0
19/07/2007	ALBI 2007/11/01			Index Future	256.3410	256.6200	0.109	0.0000	0.0000	0
19/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	40,708.0000	42,390.0000	4.132	0	0	0
19/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	17,298.0000	16,190.0000	(6.405)	0	0	0
19/07/2007	ALBI 2008/02/07			Index Future	263.3500	263.6300	0.106	0.0000	0.0000	0
19/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	102,071.0000	104,369.0000	2.251	0	0	0
19/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	8,571.0000	8,069.0000	(5.857)	0	0	0
19/07/2007	CRD1 2007/08/02			Index Future	107.6490	107.7270	0.072	0.0000	0.0000	10
19/07/2007	GOVI 2007/08/02			jGovi	251.1910	251.4290	0.095	0.0000	0.0000	0
19/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	106,910.0000	109,290.0000	2.226	0	0	0
19/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
19/07/2007	GOVI 2007/11/01			jGovi	256.9260	257.1690	0.095	0.0000	0.0000	118

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19/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	1,693.0000	1,837.0000	8.506	0	0	0
19/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	82,433.0000	80,147.0000	(2.773)	0	0	0
19/07/2007	GOVI	2008/02/07			jGovi	263.4250	263.6735	0.094	0.0000	0.0000	80
19/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	39,169.0000	37,681.0000	(3.799)	0	0	0
19/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	23,419.0000	24,416.0000	4.257	0	0	0
19/07/2007	ILBI	2007/08/02			Index Future	276.2490	276.3120	0.023	0.0000	0.0000	0
19/07/2007	J153	2010/08/31			jSwap	9.8270	9.8190	(0.081)	0.0000	0.0000	0
19/07/2007	J157	2015/09/15			jSwap	9.3960	9.3820	(0.149)	0.0000	0.0000	0
19/07/2007	J186	2026/12/21			jSwap	8.6200	8.6100	(0.116)	0.0000	0.0000	0
19/07/2007	J201	2014/12/22			jSwap	9.4610	9.4500	(0.116)	0.0000	0.0000	0
19/07/2007	J203	2017/09/15			jSwap	9.2450	9.2310	(0.151)	0.0000	0.0000	0
19/07/2007	J204	2018/12/21			jSwap	9.1430	9.1340	(0.098)	0.0000	0.0000	0
19/07/2007	J207	2020/01/15			jSwap	9.0540	9.0480	(0.066)	0.0000	0.0000	0
19/07/2007	JBAR	2005/12/21			jBar	9.8670	9.8670	-	0.0000	0.0000	0
19/07/2007	JFRA	2007/08/02			jFra	9.9920	9.9830	(0.090)	0.0000	0.0000	0
19/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	6,062.0000	6,040.0000	(0.363)	0	0	0
19/07/2007	JFRA	2007/08/23			jFra	10.0880	10.0790	(0.089)	0.0000	0.0000	0
19/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	132.0000	131.0000	(0.758)	0	0	0
19/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,098.0000	1,078.0000	(1.821)	0	0	0
19/07/2007	JFRA	2007/11/01			jFra	10.1870	10.1770	(0.098)	0.0000	0.0000	0
19/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0

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19/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,023.0000	6,997.0000	(0.370)	0	0	0
19/07/2007	JFRA	2008/02/07			jFra	10.2200	10.2050	(0.147)	0.0000	0.0000	0
19/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,781.0000	11,761.0000	(0.170)	0	0	0
19/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,412.0000	18,356.0000	(0.304)	0	0	0
19/07/2007	JN02	2007/08/02			jNote	10.0090	9.9990	(0.100)	0.0000	0.0000	0
19/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	404.0000	366.0000	(9.406)	0	0	0
19/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	14,080.0000	13,863.0000	(1.541)	0	0	0
19/07/2007	JN02	2007/11/01			jNote	9.9650	9.9550	(0.100)	0.0000	0.0000	0
19/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,143.0000	4,149.0000	0.145	0	0	0
19/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,532.0000	21,359.0000	(0.803)	0	0	0
19/07/2007	JN02	2008/02/07			jNote	9.8710	9.8600	(0.111)	0.0000	0.0000	0
19/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,868.0000	23,707.0000	(0.675)	0	0	0
19/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,294.0000	8,328.0000	0.410	0	0	0
19/07/2007	JN05	2007/08/02			jNote	9.5710	9.5640	(0.073)	0.0000	0.0000	0
19/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	13,096.0000	12,791.0000	(2.329)	0	0	0
19/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	510.0000	477.0000	(6.471)	0	0	0
19/07/2007	JN05	2007/11/01			jNote	9.5210	9.5130	(0.084)	0.0000	0.0000	0
19/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,849.0000	23,572.0000	(1.161)	0	0	0
19/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	3,397.0000	3,429.0000	0.942	0	0	0
19/07/2007	JN05	2008/02/07			jNote	9.4460	9.4390	(0.074)	0.0000	0.0000	0
19/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	25,178.0000	24,962.0000	(0.858)	0	0	0
19/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,636.0000	7,692.0000	0.733	0	0	0
19/07/2007	JN10	2007/08/02			jNote	9.1450	9.1300	(0.164)	0.0000	0.0000	0
19/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	10,302.0000	9,429.0000	(8.474)	0	0	0
19/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	967.0000	1,056.0000	9.204	0	0	0
19/07/2007	JN10	2007/11/01			jNote	9.0940	9.0790	(0.165)	0.0000	0.0000	0
19/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	7,956.0000	8,315.0000	4.512	0	0	0

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19/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	14,020.0000	13,414.0000	(4.322)	0	0	0
19/07/2007	JN10	2008/02/07			jNote	9.0280	9.0140	(0.155)	0.0000	0.0000	0
19/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	14,012.0000	14,421.0000	2.919	0	0	0
19/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	15,820.0000	15,324.0000	(3.135)	0	0	0
19/07/2007	JROD	2007/07/31			jRod	8.9700	8.9670	(0.033)	0.0000	0.0000	0
19/07/2007	JROD	2007/08/31			jRod	9.3150	9.3070	(0.086)	0.0000	0.0000	0
19/07/2007	JROD	2007/09/28			jRod	9.6390	9.6290	(0.104)	0.0000	0.0000	0
19/07/2007	JROD	2007/10/31			jRod	9.4800	9.4740	(0.063)	0.0000	0.0000	0
19/07/2007	JROD	2007/11/30			jRod	9.7440	9.7370	(0.072)	0.0000	0.0000	0
19/07/2007	JROD	2007/12/31			jRod	9.9390	9.9300	(0.091)	0.0000	0.0000	0
19/07/2007	OTH1	2007/08/02			Index Future	245.3520	245.6320	0.114	0.0000	0.0000	15
19/07/2007	R153	2007/08/02			Bond Future	9.0100	9.0000	(0.111)	0.0000	0.0000	1,451
19/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	59.0000	52.0000	(11.864)	0	0	0
19/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	14,463.0000	14,177.0000	(1.977)	0	0	0
19/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,799.0000	6,506.0000	(4.309)	0	0	0
19/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	2,886.0000	2,922.0000	1.247	0	0	0
19/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,166.0000	2,922.0000	(7.707)	0	0	0
19/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	622.0000	607.0000	(2.412)	0	0	0
19/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	36,027.0000	35,746.0000	(0.780)	0	0	0
19/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	896.0000	883.0000	(1.451)	0	0	0
19/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	7,936.0000	7,640.0000	(3.730)	0	0	0
19/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	9,146.0000	8,850.0000	(3.236)	0	0	0
19/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	418.0000	402.0000	(3.828)	0	0	0
19/07/2007	R153	2007/11/01			Bond Future	9.0000	8.9950	(0.056)	0.0000	0.0000	0
19/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	20,885.0000	20,754.0000	(0.627)	0	0	0

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19/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,223.0000	1,223.0000	-	0	0	0
19/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	233.0000	231.0000	(0.858)	0	0	0
19/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	26,878.0000	26,746.0000	(0.491)	0	0	0
19/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	563.0000	561.0000	(0.355)	0	0	0
19/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	33,252.0000	33,121.0000	(0.394)	0	0	0
19/07/2007	R153	2008/02/07			Bond Future	8.9300	8.9300	-	0.0000	0.0000	0
19/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	24,924.0000	24,907.0000	(0.068)	0	0	0
19/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,225.0000	20,205.0000	(0.099)	0	0	0
19/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,013.0000	3,993.0000	(0.498)	0	0	0
19/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2,674.0000	2,657.0000	(0.636)	0	0	0
19/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,712.0000	1,698.0000	(0.818)	0	0	0
19/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,043.0000	30,029.0000	(0.047)	0	0	0
19/07/2007	R157	2007/08/02			Bond Future	8.4500	8.4300	(0.237)	0.0000	0.0000	11
19/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	49,293.0000	47,918.0000	(2.789)	0	0	57
19/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	7.0000	7.0000	-	0	0	0
19/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,587.0000	4,793.0000	(14.212)	0	0	0
19/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	18,760.0000	19,760.0000	5.330	0	0	0
19/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	9,014.0000	9,595.0000	6.446	0	0	0
19/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	851.0000	632.0000	(25.734)	0	0	0
19/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	24,590.0000	25,745.0000	4.697	0	0	0
19/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,243.0000	951.0000	(23.492)	0	0	0
19/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	145.0000	93.0000	(35.862)	0	0	0
19/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	37,187.0000	38,510.0000	3.558	0	0	0
19/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,744.0000	1,369.0000	(21.502)	0	0	0
19/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	21,627.0000	22,709.0000	5.003	0	0	0
19/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	86,029.0000	84,655.0000	(1.597)	0	0	0
19/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2007	R157	2007/11/01			Bond Future	8.4400	8.4200	(0.237)	0.0000	0.0000	0
19/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	2,940.0000	3,085.0000	4.932	0	0	0
19/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,299.0000	65,026.0000	(1.920)	0	0	0
19/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,256.0000	1,323.0000	5.334	0	0	0
19/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	50,267.0000	49,072.0000	(2.377)	0	0	0
19/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	83,542.0000	82,228.0000	(1.573)	0	0	0

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19/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	471.0000	498.0000	5.732	0	0	0
19/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,299.0000	65,026.0000	(1.920)	0	0	0
19/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,256.0000	1,323.0000	5.334	0	0	0
19/07/2007	R157	2008/02/07			Bond Future	8.3900	8.3900	-	0.0000	0.0000	343
19/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3,107.0000	3,080.0000	(0.869)	0	0	0
19/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	5,354.0000	5,317.0000	(0.691)	0	0	0
19/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	65,198.0000	65,160.0000	(0.058)	0	0	0
19/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	80,421.0000	80,393.0000	(0.035)	0	0	0
19/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	51,381.0000	51,334.0000	(0.091)	0	0	0
19/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	8,713.0000	8,666.0000	(0.539)	0	0	0
19/07/2007	R186	2007/08/02			Bond Future	8.1900	8.1750	(0.183)	0.0000	0.0000	5
19/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,809.0000	1,427.0000	(21.117)	0	0	0
19/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	35,914.0000	37,220.0000	3.636	0	0	0
19/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,559.0000	2,069.0000	(19.148)	0	0	0
19/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	40,697.0000	42,098.0000	3.443	0	0	0
19/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	60,761.0000	62,382.0000	2.668	0	0	0
19/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,227.0000	941.0000	(23.309)	0	0	0
19/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	31,263.0000	32,461.0000	3.832	0	0	0
19/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	202.0000	135.0000	(33.168)	0	0	0
19/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,502.0000	7,465.0000	(12.197)	0	0	0
19/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	15,219.0000	15,869.0000	4.271	0	0	0
19/07/2007	R186	2007/11/01			Bond Future	8.1500	8.1350	(0.184)	0.0000	0.0000	0
19/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	110,221.0000	108,620.0000	(1.453)	0	0	0
19/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	2,520.0000	2,605.0000	3.373	0	0	0
19/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	141,082.0000	139,429.0000	(1.172)	0	0	0
19/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	954.0000	986.0000	3.354	0	0	0
19/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	5,793.0000	5,980.0000	3.228	0	0	0
19/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	82,197.0000	80,698.0000	(1.824)	0	0	0
19/07/2007	R186	2008/02/07			Bond Future	8.0950	8.0800	(0.185)	0.0000	0.0000	0
19/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,634.0000	14,995.0000	2.467	0	0	0
19/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	84,291.0000	82,964.0000	(1.574)	0	0	0
19/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	109,408.0000	107,952.0000	(1.331)	0	0	0

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19/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,716.0000	8,947.0000	2.650	0	0	0
19/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	62,719.0000	61,554.0000	(1.857)	0	0	0
19/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	23,032.0000	23,554.0000	2.266	0	0	0
19/07/2007	R196	2007/08/02			Bond Future	9.3390	9.3350	(0.043)	0.0000	0.0000	0
19/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	8,514.0000	8,455.0000	(0.693)	0	0	0
19/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
19/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,805.0000	15,748.0000	(0.361)	0	0	0
19/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	12,147.0000	12,090.0000	(0.469)	0	0	0
19/07/2007	R196	2007/11/01			Bond Future	9.1960	9.1910	(0.054)	0.0000	0.0000	0
19/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,938.0000	6,879.0000	(0.850)	0	0	0
19/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,459.0000	1,462.0000	0.206	0	0	0
19/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	398.0000	397.0000	(0.251)	0	0	0
19/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,068.0000	12,005.0000	(0.522)	0	0	0
19/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,363.0000	9,302.0000	(0.652)	0	0	0
19/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	796.0000	796.0000	-	0	0	0
19/07/2007	R196	2008/02/07			Bond Future	9.0480	9.0450	(0.033)	0.0000	0.0000	0
19/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,708.0000	3,708.0000	-	0	0	0
19/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,644.0000	6,615.0000	(0.436)	0	0	0
19/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,796.0000	2,794.0000	(0.072)	0	0	0
19/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,206.0000	8,175.0000	(0.378)	0	0	0
19/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,056.0000	2,054.0000	(0.097)	0	0	0
19/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,949.0000	9,917.0000	(0.322)	0	0	0
19/07/2007	R201	2007/08/02			Bond Future	8.5000	8.4750	(0.294)	0.0000	0.0000	0
19/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	190.0000	121.0000	(36.316)	0	0	0
19/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	26,950.0000	28,243.0000	4.798	0	0	0
19/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	17,090.0000	18,202.0000	6.507	0	0	0
19/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	925.0000	674.0000	(27.135)	0	0	0
19/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	14,803.0000	15,839.0000	6.999	0	0	0
19/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,818.0000	1,405.0000	(22.717)	0	0	0
19/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,309.0000	983.0000	(24.905)	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
19/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	12,631.0000	13,580.0000	7.513	0	0	0
19/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,552.0000	4,713.0000	(15.112)	0	0	0
19/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	5,552.0000	6,075.0000	9.420	0	0	0
19/07/2007	R201	2007/11/01			Bond Future	8.4450	8.4200	(0.296)	0.0000	0.0000	0
19/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	53,210.0000	51,960.0000	(2.349)	0	0	0
19/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,252.0000	1,335.0000	6.629	0	0	0
19/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	509.0000	546.0000	7.269	0	0	0
19/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	66,770.0000	65,474.0000	(1.941)	0	0	0
19/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	40,635.0000	39,468.0000	(2.872)	0	0	0
19/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	2,741.0000	2,908.0000	6.093	0	0	0
19/07/2007	R201	2008/02/07			Bond Future	8.3550	8.3350	(0.239)	0.0000	0.0000	0
19/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	50,536.0000	49,656.0000	(1.741)	0	0	0
19/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,764.0000	4,926.0000	3.401	0	0	0
19/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	62,462.0000	61,523.0000	(1.503)	0	0	0
19/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,822.0000	2,925.0000	3.650	0	0	0
19/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	39,744.0000	38,942.0000	(2.018)	0	0	0
19/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	7,618.0000	7,858.0000	3.150	0	0	0
19/07/2007	R203	2007/08/02			Bond Future	8.3700	8.3550	(0.179)	0.0000	0.0000	0
19/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,451.0000	2,953.0000	(14.431)	0	0	0
19/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	12,107.0000	12,614.0000	4.188	0	0	0
19/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	25,662.0000	26,514.0000	3.320	0	0	0
19/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	59.0000	38.0000	(35.593)	0	0	0
19/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	419.0000	308.0000	(26.492)	0	0	0
19/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	639.0000	485.0000	(24.100)	0	0	0
19/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	28,673.0000	29,567.0000	3.118	0	0	0
19/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	22,709.0000	23,510.0000	3.527	0	0	0
19/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	41,094.0000	42,077.0000	2.392	0	0	0
19/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	930.0000	726.0000	(21.935)	0	0	0
19/07/2007	R203	2007/11/01			Bond Future	8.3200	8.3050	(0.180)	0.0000	0.0000	0
19/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	58,123.0000	57,193.0000	(1.600)	0	0	0
19/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,856.0000	1,919.0000	3.394	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
19/07/2007	R203	2008/02/07			Bond Future	8.2500	8.2400	(0.121)	0.0000	0.0000	0
19/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	57,449.0000	56,891.0000	(0.971)	0	0	0
19/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	6,802.0000	6,898.0000	1.411	0	0	0
19/07/2007	R204	2007/08/02			Bond Future	8.3600	8.3450	(0.179)	0.0000	0.0000	0
19/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	44,356.0000	45,376.0000	2.300	0	0	0
19/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,512.0000	1,224.0000	(19.048)	0	0	0
19/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	31,451.0000	32,345.0000	2.843	0	0	0
19/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	28,349.0000	29,191.0000	2.970	0	0	0
19/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,090.0000	862.0000	(20.917)	0	0	0
19/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	159.0000	110.0000	(30.818)	0	0	0
19/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	25,334.0000	26,115.0000	3.083	0	0	0
19/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	771.0000	596.0000	(22.698)	0	0	0
19/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	14,579.0000	15,053.0000	3.251	0	0	0
19/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,674.0000	4,079.0000	(12.730)	0	0	0
19/07/2007	R204	2007/11/01			Bond Future	8.3150	8.3000	(0.180)	0.0000	0.0000	0
19/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	65,315.0000	64,367.0000	(1.451)	0	0	0
19/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	5,450.0000	5,563.0000	2.073	0	0	0
19/07/2007	R204	2008/02/07			Bond Future	8.3000	8.2350	(0.783)	0.0000	0.0000	0
19/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	12,268.0000	13,418.0000	9.374	0	0	0
19/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	70,166.0000	66,774.0000	(4.834)	0	0	0
19/07/2007	R206	2007/08/02			Bond Future	8.5000	8.4700	(0.353)	0.0000	0.0000	0
19/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	758.0000	885.0000	16.755	0	0	0
19/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	12,681.0000	11,386.0000	(10.212)	0	0	0
19/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
19/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	36,328.0000	34,907.0000	(3.912)	0	0	0
19/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	24,086.0000	22,672.0000	(5.871)	0	0	0
19/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	55.0000	63.0000	14.545	0	0	0
19/07/2007	R206	2007/11/01			Bond Future	8.4350	8.4100	(0.296)	0.0000	0.0000	0
19/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	34,437.0000	33,421.0000	(2.950)	0	0	0
19/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,153.0000	2,292.0000	6.456	0	0	0

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19/07/2007	R206	2008/02/07			Bond Future	8.3250	8.3150	(0.120)	0.0000	0.0000	0
19/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	6,469.0000	6,557.0000	1.360	0	0	0
19/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	32,747.0000	32,386.0000	(1.102)	0	0	0
19/07/2007	R207	2007/08/02			Bond Future	8.3100	8.2950	(0.181)	0.0000	0.0000	61
19/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
19/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	31,265.0000	32,304.0000	3.323	0	0	0
19/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	76.0000	48.0000	(36.842)	0	0	0
19/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	48,179.0000	49,263.0000	2.250	0	0	0
19/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	252.0000	175.0000	(30.556)	0	0	0
19/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	27,911.0000	28,920.0000	3.615	0	0	0
19/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	15,342.0000	16,091.0000	4.882	0	0	0
19/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	34,646.0000	35,704.0000	3.054	0	0	0
19/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	142.0000	94.0000	(33.803)	0	0	0
19/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,725.0000	1,387.0000	(19.594)	0	0	0
19/07/2007	R207	2007/11/01			Bond Future	8.2650	8.2400	(0.302)	0.0000	0.0000	0
19/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	59,430.0000	57,784.0000	(2.770)	0	0	0
19/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,113.0000	2,268.0000	7.336	0	0	0
19/07/2007	R207	2008/02/07			Bond Future	8.2000	8.1900	(0.122)	0.0000	0.0000	0
19/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	58,732.0000	58,123.0000	(1.037)	0	0	0
19/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,788.0000	6,896.0000	1.591	0	0	0
19/07/2007	R209	2007/08/02			Bond Future	7.9200	7.9050	(0.189)	0.0000	0.0000	633
19/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
19/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	68,092.0000	66,661.0000	(2.102)	0	0	0
19/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	125,078.0000	123,648.0000	(1.143)	0	0	0
19/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	95,872.0000	94,443.0000	(1.491)	0	0	0
19/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/07/2007	R209	2007/11/01			Bond Future	7.8850	7.8700	(0.190)	0.0000	0.0000	0
19/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	93,799.0000	92,420.0000	(1.470)	0	0	0
19/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,454.0000	1,512.0000	3.989	0	0	0

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19/07/2007	R209 2008/02/07			Bond Future	7.8350	7.8200	(0.191)	0.0000	0.0000	0
19/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	6,313.0000	6,498.0000	2.930	0	0	0
19/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	93,663.0000	92,399.0000	(1.350)	0	0	0
19/07/2007	TRT1 2007/08/02			Index Future	248.1450	248.3810	0.095	0.0000	0.0000	500
Grand Total:										19,880