

Derivatives High/Low Report

High/Low for 20/07/2007

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
20/07/2007	\$ / R 2007/09/17			Currency Future	6.9234	6.9289	0.079	6.9300	6.9300	3,000
20/07/2007	\$ / R 2007/12/14			Currency Future	7.0099	7.0156	0.081	7.0200	7.0100	10,420
20/07/2007	\$ / R 2008/03/17			Currency Future	7.0985	7.1047	0.087	0.0000	0.0000	4,281
20/07/2007	ALBI 2007/08/02			Index Future	250.3700	249.9900	(0.152)	0.0000	0.0000	0
20/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	37,075.0000	40,549.0000	9.370	0	0	0
20/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	775.0000	449.0000	(42.065)	0	0	0
20/07/2007	ALBI 2007/11/01			Index Future	256.6200	256.2220	(0.155)	0.0000	0.0000	0
20/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	42,390.0000	39,706.0000	(6.332)	0	0	0
20/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	16,190.0000	17,486.0000	8.005	0	0	0
20/07/2007	ALBI 2008/02/07			Index Future	263.6300	263.2290	(0.152)	0.0000	0.0000	0
20/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	8,069.0000	8,649.0000	7.188	0	0	0
20/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	104,369.0000	100,939.0000	(3.286)	0	0	0
20/07/2007	CRD1 2007/08/02			Index Future	107.7270	107.6040	(0.114)	0.0000	0.0000	10
20/07/2007	GOVI 2007/08/02			jGovi	251.4290	251.0540	(0.149)	0.0000	0.0000	0
20/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
20/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	109,290.0000	105,540.0000	(3.431)	0	0	0
20/07/2007	GOVI 2007/11/01			jGovi	257.1690	256.7850	(0.149)	0.0000	0.0000	118

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20/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	1,837.0000	1,528.0000	(16.821)	0	0	0
20/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	80,147.0000	83,678.0000	4.406	0	0	0
20/07/2007	GOVI	2008/02/07			jGovi	263.6735	263.2800	(0.149)	0.0000	0.0000	80
20/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	37,681.0000	39,862.0000	5.788	0	0	0
20/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	24,416.0000	22,662.0000	(7.184)	0	0	0
20/07/2007	ILBI	2007/08/02			Index Future	276.3120	275.9790	(0.121)	0.0000	0.0000	0
20/07/2007	J153	2010/08/31			jSwap	9.8190	9.8340	0.153	0.0000	0.0000	0
20/07/2007	J157	2015/09/15			jSwap	9.3820	9.3910	0.096	0.0000	0.0000	0
20/07/2007	J186	2026/12/21			jSwap	8.6100	8.6300	0.232	0.0000	0.0000	0
20/07/2007	J201	2014/12/22			jSwap	9.4500	9.4610	0.116	0.0000	0.0000	0
20/07/2007	J203	2017/09/15			jSwap	9.2310	9.2410	0.108	0.0000	0.0000	0
20/07/2007	J204	2018/12/21			jSwap	9.1340	9.1500	0.175	0.0000	0.0000	0
20/07/2007	J207	2020/01/15			jSwap	9.0480	9.0670	0.210	0.0000	0.0000	0
20/07/2007	JBAR	2005/12/21			jBar	9.8670	9.8670	-	0.0000	0.0000	0
20/07/2007	JFRA	2007/08/02			jFra	9.9830	9.9700	(0.130)	0.0000	0.0000	0
20/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	6,040.0000	6,008.0000	(0.530)	0	0	0
20/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
20/07/2007	JFRA	2007/08/23			jFra	10.0790	10.0670	(0.119)	0.0000	0.0000	0
20/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	131.0000	135.0000	3.053	0	0	0
20/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,078.0000	1,042.0000	(3.340)	0	0	0
20/07/2007	JFRA	2007/11/01			jFra	10.1770	10.1890	0.118	0.0000	0.0000	0
20/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0

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20/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,997.0000	7,028.0000	0.443	0	0	0
20/07/2007	JFRA	2008/02/07			jFra	10.2050	10.2150	0.098	0.0000	0.0000	0
20/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,356.0000	18,334.0000	(0.120)	0	0	0
20/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,761.0000	11,714.0000	(0.400)	0	0	0
20/07/2007	JN02	2007/08/02			jNote	9.9990	10.0080	0.090	0.0000	0.0000	0
20/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,863.0000	13,961.0000	0.707	0	0	0
20/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	366.0000	302.0000	(17.486)	0	0	0
20/07/2007	JN02	2007/11/01			jNote	9.9550	9.9690	0.141	0.0000	0.0000	0
20/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,359.0000	21,503.0000	0.674	0	0	0
20/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,149.0000	4,042.0000	(2.579)	0	0	0
20/07/2007	JN02	2008/02/07			jNote	9.8600	9.8760	0.162	0.0000	0.0000	0
20/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,707.0000	23,860.0000	0.645	0	0	0
20/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,328.0000	8,197.0000	(1.573)	0	0	0
20/07/2007	JN05	2007/08/02			jNote	9.5640	9.5760	0.125	0.0000	0.0000	0
20/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	12,791.0000	13,154.0000	2.838	0	0	0
20/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	477.0000	373.0000	(21.803)	0	0	0
20/07/2007	JN05	2007/11/01			jNote	9.5130	9.5270	0.147	0.0000	0.0000	0
20/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	3,429.0000	3,270.0000	(4.637)	0	0	0
20/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,572.0000	23,955.0000	1.625	0	0	0
20/07/2007	JN05	2008/02/07			jNote	9.4390	9.4520	0.138	0.0000	0.0000	0
20/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	24,962.0000	25,271.0000	1.238	0	0	0
20/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,692.0000	7,496.0000	(2.548)	0	0	0
20/07/2007	JN10	2007/08/02			jNote	9.1300	9.1400	0.110	0.0000	0.0000	0
20/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	9,429.0000	9,859.0000	4.560	0	0	0
20/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	1,056.0000	845.0000	(19.981)	0	0	0
20/07/2007	JN10	2007/11/01			jNote	9.0790	9.0900	0.121	0.0000	0.0000	0
20/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	8,315.0000	7,965.0000	(4.209)	0	0	0

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20/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	13,414.0000	13,771.0000	2.661	0	0	0
20/07/2007	JN10	2008/02/07			jNote	9.0140	9.0260	0.133	0.0000	0.0000	0
20/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	15,324.0000	15,680.0000	2.323	0	0	0
20/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	14,421.0000	14,002.0000	(2.905)	0	0	0
20/07/2007	JROD	2007/07/31			jRod	8.9670	8.9630	(0.045)	0.0000	0.0000	0
20/07/2007	JROD	2007/08/31			jRod	9.3070	9.2930	(0.150)	0.0000	0.0000	0
20/07/2007	JROD	2007/09/28			jRod	9.6290	9.6060	(0.239)	0.0000	0.0000	0
20/07/2007	JROD	2007/10/31			jRod	9.4740	9.4630	(0.116)	0.0000	0.0000	0
20/07/2007	JROD	2007/11/30			jRod	9.7370	9.7320	(0.051)	0.0000	0.0000	0
20/07/2007	JROD	2007/12/31			jRod	9.9300	9.9340	0.040	0.0000	0.0000	0
20/07/2007	OTH1	2007/08/02			Index Future	245.6320	245.1680	(0.189)	0.0000	0.0000	15
20/07/2007	R153	2007/08/02			Bond Future	9.0000	9.0400	0.444	0.0000	0.0000	1,451
20/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,506.0000	7,342.0000	12.850	0	0	0
20/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	883.0000	599.0000	(32.163)	0	0	0
20/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	7,640.0000	8,547.0000	11.872	0	0	0
20/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	35,746.0000	36,866.0000	3.133	0	0	0
20/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	607.0000	393.0000	(35.255)	0	0	0
20/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	14,177.0000	15,270.0000	7.710	0	0	0
20/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,922.0000	3,410.0000	16.701	0	0	0
20/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	2,922.0000	2,290.0000	(21.629)	0	0	0
20/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	52.0000	25.0000	(51.923)	0	0	0
20/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	402.0000	248.0000	(38.308)	0	0	0
20/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	8,850.0000	9,815.0000	10.904	0	0	0
20/07/2007	R153	2007/11/01			Bond Future	8.9950	9.0350	0.445	0.0000	0.0000	0
20/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,223.0000	1,069.0000	(12.592)	0	0	0

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20/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	20,754.0000	21,637.0000	4.255	0	0	0
20/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	561.0000	480.0000	(14.439)	0	0	0
20/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	26,746.0000	27,701.0000	3.571	0	0	0
20/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	33,121.0000	34,119.0000	3.013	0	0	0
20/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	231.0000	193.0000	(16.450)	0	0	0
20/07/2007	R153	2008/02/07			Bond Future	8.9300	8.9700	0.448	0.0000	0.0000	0
20/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	24,907.0000	25,657.0000	3.011	0	0	0
20/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2,657.0000	2,463.0000	(7.301)	0	0	0
20/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3,993.0000	3,729.0000	(6.612)	0	0	0
20/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,205.0000	20,885.0000	3.366	0	0	0
20/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,029.0000	30,837.0000	2.691	0	0	0
20/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,698.0000	1,562.0000	(8.009)	0	0	0
20/07/2007	R157	2007/08/02			Bond Future	8.4300	8.4600	0.356	0.0000	0.0000	11
20/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	22,709.0000	20,760.0000	(8.583)	0	0	0
20/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,793.0000	5,392.0000	12.497	0	0	0
20/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	84,655.0000	86,715.0000	2.433	0	0	0
20/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	9,595.0000	8,133.0000	(15.237)	0	0	0
20/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	19,760.0000	17,867.0000	(9.580)	0	0	0
20/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	47,918.0000	49,975.0000	4.293	0	0	57
20/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
20/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	951.0000	1,063.0000	11.777	0	0	0
20/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	25,745.0000	23,755.0000	(7.730)	0	0	0
20/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	632.0000	703.0000	11.234	0	0	0
20/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,369.0000	1,538.0000	12.345	0	0	0
20/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	93.0000	100.0000	7.527	0	0	0
20/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	38,510.0000	36,455.0000	(5.336)	0	0	0
20/07/2007	R157	2007/11/01			Bond Future	8.4200	8.4500	0.356	0.0000	0.0000	0
20/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	49,072.0000	50,758.0000	3.436	0	0	0
20/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	3,085.0000	2,762.0000	(10.470)	0	0	0
20/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,323.0000	1,160.0000	(12.320)	0	0	0
20/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	65,026.0000	66,872.0000	2.839	0	0	0
20/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,323.0000	1,160.0000	(12.320)	0	0	0

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20/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	498.0000	427.0000	(14.257)	0	0	0
20/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	82,228.0000	84,167.0000	2.358	0	0	0
20/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	65,026.0000	66,872.0000	2.839	0	0	0
20/07/2007	R157	2008/02/07			Bond Future	8.3900	8.4200	0.358	0.0000	0.0000	343
20/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	80,393.0000	82,115.0000	2.142	0	0	0
20/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	51,334.0000	52,768.0000	2.793	0	0	0
20/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	5,317.0000	4,957.0000	(6.771)	0	0	0
20/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	8,666.0000	8,145.0000	(6.012)	0	0	0
20/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3,080.0000	2,846.0000	(7.597)	0	0	0
20/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	65,160.0000	66,756.0000	2.449	0	0	0
20/07/2007	R186	2007/08/02			Bond Future	8.1750	8.2050	0.367	0.0000	0.0000	5
20/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,427.0000	1,599.0000	12.053	0	0	0
20/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	37,220.0000	34,020.0000	(8.598)	0	0	0
20/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	941.0000	1,049.0000	11.477	0	0	0
20/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	32,461.0000	29,348.0000	(9.590)	0	0	0
20/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	135.0000	145.0000	7.407	0	0	0
20/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	62,382.0000	59,020.0000	(5.389)	0	0	0
20/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	42,098.0000	38,834.0000	(7.753)	0	0	0
20/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,069.0000	2,329.0000	12.566	0	0	0
20/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	15,869.0000	13,450.0000	(15.244)	0	0	0
20/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,465.0000	8,417.0000	12.753	0	0	0
20/07/2007	R186	2007/11/01			Bond Future	8.1350	8.1650	0.369	0.0000	0.0000	0
20/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	139,429.0000	142,660.0000	2.317	0	0	0
20/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	986.0000	849.0000	(13.895)	0	0	0
20/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	108,620.0000	111,677.0000	2.814	0	0	0
20/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	2,605.0000	2,294.0000	(11.939)	0	0	0
20/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	80,698.0000	83,460.0000	3.423	0	0	0
20/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	5,980.0000	5,373.0000	(10.151)	0	0	0
20/07/2007	R186	2008/02/07			Bond Future	8.0800	8.1100	0.371	0.0000	0.0000	0
20/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	82,964.0000	85,391.0000	2.925	0	0	0
20/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,947.0000	8,310.0000	(7.120)	0	0	0
20/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	107,952.0000	110,685.0000	2.532	0	0	0

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20/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,995.0000	14,052.0000	(6.289)	0	0	0
20/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	23,554.0000	22,253.0000	(5.523)	0	0	0
20/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	61,554.0000	63,623.0000	3.361	0	0	0
20/07/2007	R196	2007/08/02			Bond Future	9.3350	9.3560	0.225	0.0000	0.0000	0
20/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	8,455.0000	8,754.0000	3.536	0	0	0
20/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
20/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	12,090.0000	12,391.0000	2.490	0	0	0
20/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,748.0000	16,049.0000	1.911	0	0	0
20/07/2007	R196	2007/11/01			Bond Future	9.1910	9.2190	0.305	0.0000	0.0000	0
20/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,462.0000	1,358.0000	(7.114)	0	0	0
20/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,879.0000	7,117.0000	3.460	0	0	0
20/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,302.0000	9,578.0000	2.967	0	0	0
20/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	796.0000	729.0000	(8.417)	0	0	0
20/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	397.0000	358.0000	(9.824)	0	0	0
20/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,005.0000	12,309.0000	2.532	0	0	0
20/07/2007	R196	2008/02/07			Bond Future	9.0450	9.0810	0.398	0.0000	0.0000	0
20/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,615.0000	6,813.0000	2.993	0	0	0
20/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,708.0000	3,552.0000	(4.207)	0	0	0
20/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,175.0000	8,400.0000	2.752	0	0	0
20/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,794.0000	2,666.0000	(4.581)	0	0	0
20/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,917.0000	10,168.0000	2.531	0	0	0
20/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,054.0000	1,951.0000	(5.015)	0	0	0
20/07/2007	R201	2007/08/02			Bond Future	8.4750	8.4950	0.236	0.0000	0.0000	0
20/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	18,202.0000	17,134.0000	(5.867)	0	0	0
20/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	674.0000	696.0000	3.264	0	0	0
20/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	121.0000	118.0000	(2.479)	0	0	0
20/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	28,243.0000	27,150.0000	(3.870)	0	0	0
20/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,405.0000	1,477.0000	5.125	0	0	0
20/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	15,839.0000	14,792.0000	(6.610)	0	0	0
20/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	13,580.0000	12,563.0000	(7.489)	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
20/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	983.0000	1,026.0000	4.374	0	0	0
20/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,713.0000	5,034.0000	6.811	0	0	0
20/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	6,075.0000	5,306.0000	(12.658)	0	0	0
20/07/2007	R201	2007/11/01			Bond Future	8.4200	8.4400	0.238	0.0000	0.0000	0
20/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	65,474.0000	66,487.0000	1.547	0	0	0
20/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	546.0000	492.0000	(9.890)	0	0	0
20/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,335.0000	1,223.0000	(8.390)	0	0	0
20/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	51,960.0000	52,915.0000	1.838	0	0	0
20/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	39,468.0000	40,330.0000	2.184	0	0	0
20/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	2,908.0000	2,703.0000	(7.050)	0	0	0
20/07/2007	R201	2008/02/07			Bond Future	8.3350	8.3550	0.240	0.0000	0.0000	0
20/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	61,523.0000	62,414.0000	1.448	0	0	0
20/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,925.0000	2,774.0000	(5.162)	0	0	0
20/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,926.0000	4,700.0000	(4.588)	0	0	0
20/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	49,656.0000	50,472.0000	1.643	0	0	0
20/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	38,942.0000	39,666.0000	1.859	0	0	0
20/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	7,858.0000	7,540.0000	(4.047)	0	0	0
20/07/2007	R203	2007/08/02			Bond Future	8.3550	8.3850	0.359	0.0000	0.0000	0
20/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,953.0000	3,338.0000	13.038	0	0	0
20/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	12,614.0000	10,990.0000	(12.875)	0	0	0
20/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	308.0000	339.0000	10.065	0	0	0
20/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	38.0000	39.0000	2.632	0	0	0
20/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	42,077.0000	40,070.0000	(4.770)	0	0	0
20/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	29,567.0000	27,589.0000	(6.690)	0	0	0
20/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	26,514.0000	24,558.0000	(7.377)	0	0	0
20/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	23,510.0000	21,586.0000	(8.184)	0	0	0
20/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	726.0000	811.0000	11.708	0	0	0
20/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	485.0000	538.0000	10.928	0	0	0
20/07/2007	R203	2007/11/01			Bond Future	8.3050	8.3350	0.361	0.0000	0.0000	0
20/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	57,193.0000	58,957.0000	3.084	0	0	0
20/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,919.0000	1,697.0000	(11.569)	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
20/07/2007	R203	2008/02/07			Bond Future	8.2400	8.2700	0.364	0.0000	0.0000	0
20/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	6,898.0000	6,451.0000	(6.480)	0	0	0
20/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	56,891.0000	58,404.0000	2.659	0	0	0
20/07/2007	R204	2007/08/02			Bond Future	8.3450	8.3750	0.359	0.0000	0.0000	0
20/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	45,376.0000	43,242.0000	(4.703)	0	0	0
20/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	26,115.0000	24,082.0000	(7.785)	0	0	0
20/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	110.0000	112.0000	1.818	0	0	0
20/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,224.0000	1,328.0000	8.497	0	0	0
20/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	596.0000	638.0000	7.047	0	0	0
20/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	862.0000	930.0000	7.889	0	0	0
20/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	29,191.0000	27,122.0000	(7.088)	0	0	0
20/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	32,345.0000	30,250.0000	(6.477)	0	0	0
20/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,079.0000	4,474.0000	9.684	0	0	0
20/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	15,053.0000	13,311.0000	(11.572)	0	0	0
20/07/2007	R204	2007/11/01			Bond Future	8.3000	8.3300	0.361	0.0000	0.0000	0
20/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	5,563.0000	5,126.0000	(7.855)	0	0	0
20/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	64,367.0000	66,049.0000	2.613	0	0	0
20/07/2007	R204	2008/02/07			Bond Future	8.2350	8.2650	0.364	0.0000	0.0000	0
20/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	13,418.0000	12,779.0000	(4.762)	0	0	0
20/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	66,774.0000	68,236.0000	2.189	0	0	0
20/07/2007	R206	2007/08/02			Bond Future	8.4700	8.4900	0.236	0.0000	0.0000	0
20/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	11,386.0000	12,109.0000	6.350	0	0	0
20/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	885.0000	660.0000	(25.424)	0	0	0
20/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	22,672.0000	23,594.0000	4.067	0	0	0
20/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
20/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	63.0000	37.0000	(41.270)	0	0	0
20/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	34,907.0000	35,854.0000	2.713	0	0	0
20/07/2007	R206	2007/11/01			Bond Future	8.4100	8.4300	0.238	0.0000	0.0000	0
20/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,292.0000	2,123.0000	(7.373)	0	0	0
20/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	33,421.0000	34,176.0000	2.259	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
20/07/2007	R206	2008/02/07			Bond Future	8.3150	8.3350	0.241	0.0000	0.0000	0
20/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	32,386.0000	33,012.0000	1.933	0	0	0
20/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	6,557.0000	6,284.0000	(4.163)	0	0	0
20/07/2007	R207	2007/08/02			Bond Future	8.2950	8.3250	0.362	0.0000	0.0000	61
20/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
20/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	32,304.0000	30,146.0000	(6.680)	0	0	0
20/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	94.0000	108.0000	14.894	0	0	0
20/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	35,704.0000	33,539.0000	(6.064)	0	0	0
20/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	49,263.0000	47,092.0000	(4.407)	0	0	0
20/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	48.0000	55.0000	14.583	0	0	0
20/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	28,920.0000	26,777.0000	(7.410)	0	0	0
20/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	16,091.0000	14,164.0000	(11.976)	0	0	0
20/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	175.0000	203.0000	16.000	0	0	0
20/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,387.0000	1,632.0000	17.664	0	0	0
20/07/2007	R207	2007/11/01			Bond Future	8.2400	8.2700	0.364	0.0000	0.0000	0
20/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	57,784.0000	59,680.0000	3.281	0	0	0
20/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,268.0000	2,003.0000	(11.684)	0	0	0
20/07/2007	R207	2008/02/07			Bond Future	8.1900	8.2200	0.366	0.0000	0.0000	0
20/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	58,123.0000	59,788.0000	2.865	0	0	0
20/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,896.0000	6,414.0000	(6.990)	0	0	0
20/07/2007	R209	2007/08/02			Bond Future	7.9050	7.9350	0.380	0.0000	0.0000	633
20/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	66,661.0000	69,513.0000	4.278	0	0	0
20/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
20/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	94,443.0000	97,298.0000	3.023	0	0	0
20/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	123,648.0000	126,503.0000	2.309	0	0	0
20/07/2007	R209	2007/11/01			Bond Future	7.8700	7.9000	0.381	0.0000	0.0000	0
20/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,512.0000	1,306.0000	(13.624)	0	0	0
20/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	92,420.0000	95,084.0000	2.882	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
20/07/2007	R209 2008/02/07			Bond Future	7.8200	7.8500	0.384	0.0000	0.0000	0
20/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	6,498.0000	5,996.0000	(7.725)	0	0	0
20/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	92,399.0000	94,790.0000	2.588	0	0	0
20/07/2007	TRT1 2007/08/02			Index Future	248.3810	248.0080	(0.150)	0.0000	0.0000	500
Grand Total:										20,985