

# Derivatives High/Low Report

High/Low for 23/07/2007

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
23/07/2007	\$ / R 2007/09/17			Currency Future	6.9289	6.8642	(0.934)	0.0000	0.0000	3,000
23/07/2007	\$ / R 2007/12/14			Currency Future	7.0156	6.9510	(0.921)	6.9700	6.9700	10,825
23/07/2007	\$ / R 2008/03/17			Currency Future	7.1047	7.0397	(0.915)	7.0800	7.0800	4,381
23/07/2007	ALBI 2007/08/02			Index Future	249.9900	250.2110	0.088	0.0000	0.0000	0
23/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	40,549.0000	38,176.0000	(5.852)	0	0	0
23/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	449.0000	286.0000	(36.303)	0	0	0
23/07/2007	ALBI 2007/11/01			Index Future	256.2220	256.4440	0.087	0.0000	0.0000	0
23/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	39,706.0000	40,755.0000	2.642	0	0	0
23/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	17,486.0000	16,315.0000	(6.697)	0	0	0
23/07/2007	ALBI 2008/02/07			Index Future	263.2290	263.4530	0.085	0.0000	0.0000	0
23/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	8,649.0000	8,112.0000	(6.209)	0	0	0
23/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	100,939.0000	102,642.0000	1.687	0	0	0
23/07/2007	CRD1 2007/08/02			Index Future	107.6040	107.7020	0.091	0.0000	0.0000	10
23/07/2007	CRD1 2007/11/01			Index Future	0.0000	110.1610	100.000	0.0000	0.0000	0
23/07/2007	CRD1 2008/02/07			Index Future	0.0000	114.5880	100.000	0.0000	0.0000	0
23/07/2007	GOVI 2007/08/02			jGovi	251.0540	251.2895	0.094	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
23/07/2007	GOVI	2007/08/02	240.50	Call	jGovi	105,540.0000	107,895.0000	2.231	0	0	0
23/07/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
23/07/2007	GOVI	2007/11/01			jGovi	256.7850	257.0260	0.094	0.0000	0.0000	118
23/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	1,528.0000	1,590.0000	4.058	0	0	0
23/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	83,678.0000	81,330.0000	(2.806)	0	0	0
23/07/2007	GOVI	2008/02/07			jGovi	263.2800	263.5265	0.094	0.0000	0.0000	80
23/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	22,662.0000	23,482.0000	3.618	0	0	0
23/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	39,862.0000	38,217.0000	(4.127)	0	0	0
23/07/2007	GOVI	2008/05/02			jGovi	0.0000	269.8220	100.000	0.0000	0.0000	0
23/07/2007	GOVI	2008/05/02	264.00	Call	jGovi	0.0000	81,698.0000	100.000	0	0	0
23/07/2007	GOVI	2008/05/02	264.00	Put	jGovi	0.0000	23,478.0000	100.000	0	0	0
23/07/2007	ILBI	2007/08/02			Index Future	275.9790	278.7710	1.012	0.0000	0.0000	0
23/07/2007	ILBI	2007/11/01			Index Future	0.0000	285.7150	100.000	0.0000	0.0000	0
23/07/2007	ILBI	2008/02/07			Index Future	0.0000	293.5240	100.000	0.0000	0.0000	0
23/07/2007	J153	2010/08/31			jSwap	9.8340	9.8280	(0.061)	0.0000	0.0000	0
23/07/2007	J157	2015/09/15			jSwap	9.3910	9.4020	0.117	0.0000	0.0000	0
23/07/2007	J186	2026/12/21			jSwap	8.6300	8.6390	0.104	0.0000	0.0000	0
23/07/2007	J201	2014/12/22			jSwap	9.4610	9.4700	0.095	0.0000	0.0000	0
23/07/2007	J203	2017/09/15			jSwap	9.2410	9.2480	0.076	0.0000	0.0000	0
23/07/2007	J204	2018/12/21			jSwap	9.1500	9.1510	0.011	0.0000	0.0000	0
23/07/2007	J207	2020/01/15			jSwap	9.0670	9.0660	(0.011)	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
23/07/2007	JBAR	2005/12/21			jBar	9.8670	9.8670	-	0.0000	0.0000	0
23/07/2007	JFRA	2007/08/02			jFra	9.9700	9.9570	(0.130)	0.0000	0.0000	0
23/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	6,008.0000	5,976.0000	(0.533)	0	0	0
23/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
23/07/2007	JFRA	2007/08/23			jFra	10.0670	10.0700	0.030	0.0000	0.0000	0
23/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,042.0000	1,033.0000	(0.864)	0	0	0
23/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	135.0000	119.0000	(11.852)	0	0	0
23/07/2007	JFRA	2007/11/01			jFra	10.1890	10.1840	(0.049)	0.0000	0.0000	0
23/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,028.0000	7,015.0000	(0.185)	0	0	0
23/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
23/07/2007	JFRA	2008/02/07			jFra	10.2150	10.2040	(0.108)	0.0000	0.0000	0
23/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,334.0000	18,213.0000	(0.660)	0	0	0
23/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,714.0000	11,616.0000	(0.837)	0	0	0
23/07/2007	JFRA	2008/05/02			jFra	0.0000	9.0630	100.000	0.0000	0.0000	0
23/07/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	0.0000	16,123.0000	100.000	0	0	0
23/07/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	0.0000	19,204.0000	100.000	0	0	0
23/07/2007	JFRA	2008/08/07			jFra	0.0000	10.0270	100.000	0.0000	0.0000	0
23/07/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	0.0000	20,113.0000	100.000	0	0	0
23/07/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	0.0000	20,655.0000	100.000	0	0	0
23/07/2007	JFRA	2008/11/06			jFra	0.0000	9.9540	100.000	0.0000	0.0000	0
23/07/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	0.0000	22,330.0000	100.000	0	0	0
23/07/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	0.0000	23,050.0000	100.000	0	0	0
23/07/2007	JN02	2007/08/02			jNote	10.0080	10.0010	(0.070)	0.0000	0.0000	0
23/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,961.0000	13,704.0000	(1.841)	0	0	0
23/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	302.0000	171.0000	(43.377)	0	0	0
23/07/2007	JN02	2007/11/01			jNote	9.9690	9.9620	(0.070)	0.0000	0.0000	0
23/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,503.0000	21,287.0000	(1.005)	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
23/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,042.0000	3,952.0000	(2.227)	0	0	0
23/07/2007	JN02	2008/02/07			jNote	9.8760	9.8680	(0.081)	0.0000	0.0000	0
23/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,860.0000	23,666.0000	(0.813)	0	0	0
23/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,197.0000	8,145.0000	(0.634)	0	0	0
23/07/2007	JN02	2008/05/02			jNote	0.0000	8.7660	100.000	0.0000	0.0000	0
23/07/2007	JN02	2008/05/02	10.00	Call	Option on jNote	0.0000	8,813.0000	100.000	0	0	0
23/07/2007	JN02	2008/05/02	10.00	Put	Option on jNote	0.0000	31,131.0000	100.000	0	0	0
23/07/2007	JN05	2007/08/02			jNote	9.5760	9.5770	0.010	0.0000	0.0000	0
23/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	373.0000	210.0000	(43.700)	0	0	0
23/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	13,154.0000	13,032.0000	(0.927)	0	0	0
23/07/2007	JN05	2007/11/01			jNote	9.5270	9.5280	0.010	0.0000	0.0000	0
23/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,955.0000	23,874.0000	(0.338)	0	0	0
23/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	3,270.0000	3,149.0000	(3.700)	0	0	0
23/07/2007	JN05	2008/02/07			jNote	9.4520	9.4540	0.021	0.0000	0.0000	0
23/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	25,271.0000	25,227.0000	(0.174)	0	0	0
23/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,496.0000	7,373.0000	(1.641)	0	0	0
23/07/2007	JN05	2008/05/02			jNote	0.0000	8.2150	100.000	0.0000	0.0000	0
23/07/2007	JN05	2008/05/02	9.50	Call	Option on jNote	0.0000	2,832.0000	100.000	0	0	0
23/07/2007	JN05	2008/05/02	9.50	Put	Option on jNote	0.0000	54,672.0000	100.000	0	0	0
23/07/2007	JN10	2007/08/02			jNote	9.1400	9.1470	0.077	0.0000	0.0000	0
23/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	845.0000	513.0000	(39.290)	0	0	0
23/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	9,859.0000	9,976.0000	1.187	0	0	0
23/07/2007	JN10	2007/11/01			jNote	9.0900	9.0970	0.077	0.0000	0.0000	0
23/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	7,965.0000	7,628.0000	(4.231)	0	0	0
23/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	13,771.0000	13,884.0000	0.821	0	0	0
23/07/2007	JN10	2008/02/07			jNote	9.0260	9.0310	0.055	0.0000	0.0000	0
23/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	14,002.0000	13,734.0000	(1.914)	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
23/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	15,680.0000	15,735.0000	0.351	0	0	0
23/07/2007	JN10	2008/05/02			jNote	0.0000	8.1500	100.000	0.0000	0.0000	0
23/07/2007	JN10	2008/05/02	9.00	Call	Option on jNote	0.0000	2,211.0000	100.000	0	0	0
23/07/2007	JN10	2008/05/02	9.00	Put	Option on jNote	0.0000	59,708.0000	100.000	0	0	0
23/07/2007	JROD	2007/07/31			jRod	8.9630	8.9590	(0.045)	0.0000	0.0000	0
23/07/2007	JROD	2007/08/31			jRod	9.2930	9.2740	(0.204)	0.0000	0.0000	0
23/07/2007	JROD	2007/09/28			jRod	9.6060	9.5820	(0.250)	0.0000	0.0000	0
23/07/2007	JROD	2007/10/31			jRod	9.4630	9.4520	(0.116)	0.0000	0.0000	0
23/07/2007	JROD	2007/11/30			jRod	9.7320	9.7220	(0.103)	0.0000	0.0000	0
23/07/2007	JROD	2007/12/31			jRod	9.9340	9.9250	(0.091)	0.0000	0.0000	0
23/07/2007	OTH1	2007/08/02			Index Future	245.1680	245.5460	0.154	0.0000	0.0000	15
23/07/2007	OTH1	2007/11/01			Index Future	0.0000	251.1520	100.000	0.0000	0.0000	0
23/07/2007	OTH1	2008/02/07			Index Future	0.0000	258.4880	100.000	0.0000	0.0000	0
23/07/2007	R153	2007/08/02			Bond Future	9.0400	9.0300	(0.111)	0.0000	0.0000	1,451
23/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	2,290.0000	2,071.0000	(9.563)	0	0	0
23/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	599.0000	442.0000	(26.210)	0	0	0
23/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	7,342.0000	6,904.0000	(5.966)	0	0	0
23/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	36,866.0000	36,587.0000	(0.757)	0	0	0
23/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	9,815.0000	9,443.0000	(3.790)	0	0	0
23/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	248.0000	155.0000	(37.500)	0	0	0
23/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	393.0000	268.0000	(31.807)	0	0	0
23/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	8,547.0000	8,142.0000	(4.739)	0	0	0
23/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	25.0000	10.0000	(60.000)	0	0	0
23/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	15,270.0000	14,975.0000	(1.932)	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
23/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,410.0000	2,912.0000	(14.604)	0	0	0
23/07/2007	R153	2007/11/01			Bond Future	9.0350	9.0250	(0.111)	0.0000	0.0000	0
23/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	21,637.0000	21,358.0000	(1.289)	0	0	0
23/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	34,119.0000	33,851.0000	(0.785)	0	0	0
23/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	193.0000	184.0000	(4.663)	0	0	0
23/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	27,701.0000	27,427.0000	(0.989)	0	0	0
23/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	480.0000	465.0000	(3.125)	0	0	0
23/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,069.0000	1,049.0000	(1.871)	0	0	0
23/07/2007	R153	2008/02/07			Bond Future	8.9700	8.9600	(0.111)	0.0000	0.0000	0
23/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,885.0000	20,649.0000	(1.130)	0	0	0
23/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3,729.0000	3,729.0000	-	0	0	0
23/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,562.0000	1,553.0000	(0.576)	0	0	0
23/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,837.0000	30,592.0000	(0.795)	0	0	0
23/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2,463.0000	2,457.0000	(0.244)	0	0	0
23/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,657.0000	25,415.0000	(0.943)	0	0	0
23/07/2007	R153	2008/05/02			Bond Future	0.0000	8.7390	100.000	0.0000	0.0000	0
23/07/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	0.0000	13,432.0000	100.000	0	0	0
23/07/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	0.0000	7,780.0000	100.000	0	0	0
23/07/2007	R157	2007/08/02			Bond Future	8.4600	8.4500	(0.118)	0.0000	0.0000	11
23/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	20,760.0000	20,989.0000	1.103	0	0	0
23/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,063.0000	606.0000	(42.992)	0	0	0
23/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,538.0000	952.0000	(38.101)	0	0	0
23/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	17,867.0000	17,968.0000	0.565	0	0	0
23/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,392.0000	4,300.0000	(20.252)	0	0	0
23/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
23/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	8,133.0000	7,727.0000	(4.992)	0	0	0
23/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	49,975.0000	49,286.0000	(1.379)	0	0	57
23/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	86,715.0000	86,029.0000	(0.791)	0	0	0
23/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	36,455.0000	37,074.0000	1.698	0	0	0
23/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	703.0000	364.0000	(48.222)	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
23/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	23,755.0000	24,102.0000	1.461	0	0	0
23/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	100.0000	32.0000	(68.000)	0	0	0
23/07/2007	R157	2007/11/01			Bond Future	8.4500	8.4400	(0.118)	0.0000	0.0000	0
23/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,160.0000	1,127.0000	(2.845)	0	0	0
23/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,872.0000	66,170.0000	(1.050)	0	0	0
23/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	2,762.0000	2,720.0000	(1.521)	0	0	0
23/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	50,758.0000	50,047.0000	(1.401)	0	0	0
23/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	84,167.0000	83,478.0000	(0.819)	0	0	0
23/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	427.0000	407.0000	(4.684)	0	0	0
23/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,160.0000	1,127.0000	(2.845)	0	0	0
23/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,872.0000	66,170.0000	(1.050)	0	0	0
23/07/2007	R157	2008/02/07			Bond Future	8.4200	8.4100	(0.119)	0.0000	0.0000	343
23/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	52,768.0000	52,134.0000	(1.201)	0	0	0
23/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	82,115.0000	81,451.0000	(0.809)	0	0	0
23/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,846.0000	2,834.0000	(0.422)	0	0	0
23/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	8,145.0000	8,162.0000	0.209	0	0	0
23/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,957.0000	4,953.0000	(0.081)	0	0	0
23/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	66,756.0000	66,101.0000	(0.981)	0	0	0
23/07/2007	R157	2008/05/02			Bond Future	0.0000	8.2380	100.000	0.0000	0.0000	0
23/07/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	0.0000	16,836.0000	100.000	0	0	0
23/07/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	0.0000	33,510.0000	100.000	0	0	0
23/07/2007	R186	2007/08/02			Bond Future	8.2050	8.1950	(0.122)	0.0000	0.0000	5
23/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	13,450.0000	12,825.0000	(4.647)	0	0	0
23/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,417.0000	6,670.0000	(20.756)	0	0	0
23/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,049.0000	533.0000	(49.190)	0	0	0
23/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	38,834.0000	39,441.0000	1.563	0	0	0
23/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	145.0000	45.0000	(68.966)	0	0	0
23/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	59,020.0000	60,043.0000	1.733	0	0	0
23/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,329.0000	1,422.0000	(38.944)	0	0	0
23/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	29,348.0000	29,564.0000	0.736	0	0	0
23/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,599.0000	896.0000	(43.965)	0	0	0
23/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	34,020.0000	34,440.0000	1.235	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
23/07/2007	R186	2007/11/01			Bond Future	8.1650	8.1550	(0.122)	0.0000	0.0000	0
23/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	111,677.0000	110,494.0000	(1.059)	0	0	0
23/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	849.0000	811.0000	(4.476)	0	0	0
23/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	2,294.0000	2,232.0000	(2.703)	0	0	0
23/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	142,660.0000	141,501.0000	(0.812)	0	0	0
23/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	5,373.0000	5,300.0000	(1.359)	0	0	0
23/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	83,460.0000	82,266.0000	(1.431)	0	0	0
23/07/2007	R186	2008/02/07			Bond Future	8.1100	8.1000	(0.123)	0.0000	0.0000	0
23/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,052.0000	14,103.0000	0.363	0	0	0
23/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,310.0000	8,316.0000	0.072	0	0	0
23/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	110,685.0000	109,568.0000	(1.009)	0	0	0
23/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	22,253.0000	22,380.0000	0.571	0	0	0
23/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	85,391.0000	84,320.0000	(1.254)	0	0	0
23/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	63,623.0000	62,628.0000	(1.564)	0	0	0
23/07/2007	R186	2008/05/02			Bond Future	0.0000	8.0670	100.000	0.0000	0.0000	0
23/07/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	0.0000	47,349.0000	100.000	0	0	0
23/07/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	0.0000	39,810.0000	100.000	0	0	0
23/07/2007	R196	2007/08/02			Bond Future	9.3560	9.3480	(0.086)	0.0000	0.0000	0
23/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	12,391.0000	12,276.0000	(0.928)	0	0	0
23/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
23/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	8,754.0000	8,637.0000	(1.337)	0	0	0
23/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	16,049.0000	15,934.0000	(0.717)	0	0	0
23/07/2007	R196	2007/11/01			Bond Future	9.2190	9.2100	(0.098)	0.0000	0.0000	0
23/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,117.0000	6,994.0000	(1.728)	0	0	0
23/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,309.0000	12,189.0000	(0.975)	0	0	0
23/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	358.0000	347.0000	(3.073)	0	0	0
23/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,358.0000	1,345.0000	(0.957)	0	0	0
23/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,578.0000	9,454.0000	(1.295)	0	0	0
23/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	729.0000	716.0000	(1.783)	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
23/07/2007	R196	2008/02/07			Bond Future	9.0810	9.0650	(0.176)	0.0000	0.0000	0
23/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,168.0000	10,021.0000	(1.446)	0	0	0
23/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,552.0000	3,579.0000	0.760	0	0	0
23/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,666.0000	2,684.0000	0.675	0	0	0
23/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,813.0000	6,683.0000	(1.908)	0	0	0
23/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,951.0000	1,961.0000	0.513	0	0	0
23/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,400.0000	8,261.0000	(1.655)	0	0	0
23/07/2007	R196	2008/05/02			Bond Future	0.0000	8.9470	100.000	0.0000	0.0000	0
23/07/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	0.0000	4,398.0000	100.000	0	0	0
23/07/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	0.0000	3,987.0000	100.000	0	0	0
23/07/2007	R201	2007/08/02			Bond Future	8.4950	8.4850	(0.118)	0.0000	0.0000	0
23/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	5,306.0000	4,955.0000	(6.615)	0	0	0
23/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	27,150.0000	27,619.0000	1.727	0	0	0
23/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,034.0000	4,138.0000	(17.799)	0	0	0
23/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,477.0000	956.0000	(35.274)	0	0	0
23/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	696.0000	380.0000	(45.402)	0	0	0
23/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	118.0000	42.0000	(64.407)	0	0	0
23/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	17,134.0000	17,363.0000	1.337	0	0	0
23/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,026.0000	612.0000	(40.351)	0	0	0
23/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	14,792.0000	14,923.0000	0.886	0	0	0
23/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	12,563.0000	12,586.0000	0.183	0	0	0
23/07/2007	R201	2007/11/01			Bond Future	8.4400	8.4300	(0.118)	0.0000	0.0000	0
23/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,223.0000	1,190.0000	(2.698)	0	0	0
23/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	492.0000	471.0000	(4.268)	0	0	0
23/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	2,703.0000	2,664.0000	(1.443)	0	0	0
23/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	66,487.0000	65,933.0000	(0.833)	0	0	0
23/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	40,330.0000	39,758.0000	(1.418)	0	0	0
23/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	52,915.0000	52,349.0000	(1.070)	0	0	0
23/07/2007	R201	2008/02/07			Bond Future	8.3550	8.3450	(0.120)	0.0000	0.0000	0
23/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,774.0000	2,764.0000	(0.360)	0	0	0
23/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	62,414.0000	61,884.0000	(0.849)	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
23/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,700.0000	4,700.0000	-	0	0	0
23/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	7,540.0000	7,560.0000	0.265	0	0	0
23/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	50,472.0000	49,951.0000	(1.032)	0	0	0
23/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	39,666.0000	39,165.0000	(1.263)	0	0	0
23/07/2007	R201	2008/05/02			Bond Future	0.0000	8.2840	100.000	0.0000	0.0000	0
23/07/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	0.0000	25,303.0000	100.000	0	0	0
23/07/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	0.0000	14,371.0000	100.000	0	0	0
23/07/2007	R203	2007/08/02			Bond Future	8.3850	8.3750	(0.119)	0.0000	0.0000	0
23/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,338.0000	2,449.0000	(26.633)	0	0	0
23/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	10,990.0000	10,770.0000	(2.002)	0	0	0
23/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	811.0000	438.0000	(45.993)	0	0	0
23/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	21,586.0000	21,882.0000	1.371	0	0	0
23/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	39.0000	10.0000	(74.359)	0	0	0
23/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	538.0000	263.0000	(51.115)	0	0	0
23/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	24,558.0000	24,952.0000	1.604	0	0	0
23/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	27,589.0000	28,068.0000	1.736	0	0	0
23/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	339.0000	149.0000	(56.047)	0	0	0
23/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	40,070.0000	40,709.0000	1.595	0	0	0
23/07/2007	R203	2007/11/01			Bond Future	8.3350	8.3250	(0.120)	0.0000	0.0000	0
23/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,697.0000	1,660.0000	(2.180)	0	0	0
23/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	58,957.0000	58,258.0000	(1.186)	0	0	0
23/07/2007	R203	2008/02/07			Bond Future	8.2700	8.2600	(0.121)	0.0000	0.0000	0
23/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	6,451.0000	6,460.0000	0.140	0	0	0
23/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	58,404.0000	57,760.0000	(1.103)	0	0	0
23/07/2007	R203	2008/05/02			Bond Future	0.0000	8.2090	100.000	0.0000	0.0000	0
23/07/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	0.0000	25,333.0000	100.000	0	0	0
23/07/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	0.0000	22,690.0000	100.000	0	0	0
23/07/2007	R204	2007/08/02			Bond Future	8.3750	8.3650	(0.119)	0.0000	0.0000	0
23/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	24,082.0000	24,241.0000	0.660	0	0	0
23/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	27,122.0000	27,404.0000	1.040	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
23/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	13,311.0000	12,909.0000	(3.020)	0	0	0
23/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	930.0000	501.0000	(46.129)	0	0	0
23/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,474.0000	3,361.0000	(24.877)	0	0	0
23/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	638.0000	315.0000	(50.627)	0	0	0
23/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	30,250.0000	30,638.0000	1.283	0	0	0
23/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,328.0000	775.0000	(41.642)	0	0	0
23/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	43,242.0000	43,877.0000	1.468	0	0	0
23/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	112.0000	36.0000	(67.857)	0	0	0
23/07/2007	R204	2007/11/01			Bond Future	8.3300	8.3200	(0.120)	0.0000	0.0000	0
23/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	66,049.0000	65,246.0000	(1.216)	0	0	0
23/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	5,126.0000	5,028.0000	(1.912)	0	0	0
23/07/2007	R204	2008/02/07			Bond Future	8.2650	8.2550	(0.121)	0.0000	0.0000	0
23/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	68,236.0000	67,523.0000	(1.045)	0	0	0
23/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	12,779.0000	12,766.0000	(0.102)	0	0	0
23/07/2007	R204	2008/05/02			Bond Future	0.0000	8.2110	100.000	0.0000	0.0000	0
23/07/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	0.0000	24,404.0000	100.000	0	0	0
23/07/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	0.0000	27,103.0000	100.000	0	0	0
23/07/2007	R206	2007/08/02			Bond Future	8.4900	8.4800	(0.118)	0.0000	0.0000	0
23/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	12,109.0000	11,443.0000	(5.500)	0	0	0
23/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	660.0000	468.0000	(29.091)	0	0	0
23/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	35,854.0000	35,380.0000	(1.322)	0	0	0
23/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
23/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	23,594.0000	23,098.0000	(2.102)	0	0	0
23/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	37.0000	14.0000	(62.162)	0	0	0
23/07/2007	R206	2007/11/01			Bond Future	8.4300	8.4200	(0.119)	0.0000	0.0000	0
23/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	34,176.0000	33,684.0000	(1.440)	0	0	0
23/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,123.0000	2,093.0000	(1.413)	0	0	0
23/07/2007	R206	2008/02/07			Bond Future	8.3350	8.3250	(0.120)	0.0000	0.0000	0
23/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	6,284.0000	6,305.0000	0.334	0	0	0
23/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	33,012.0000	32,583.0000	(1.300)	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
23/07/2007	R206	2008/05/02			Bond Future	0.0000	8.2640	100.000	0.0000	0.0000	0
23/07/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	0.0000	17,285.0000	100.000	0	0	0
23/07/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	0.0000	16,672.0000	100.000	0	0	0
23/07/2007	R207	2007/08/02			Bond Future	8.3250	8.3150	(0.120)	0.0000	0.0000	61
23/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	14,164.0000	14,291.0000	0.897	0	0	0
23/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,632.0000	1,036.0000	(36.520)	0	0	0
23/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	30,146.0000	30,797.0000	2.159	0	0	0
23/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	108.0000	35.0000	(67.593)	0	0	0
23/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	55.0000	15.0000	(72.727)	0	0	0
23/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
23/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	33,539.0000	34,223.0000	2.039	0	0	0
23/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	203.0000	79.0000	(61.084)	0	0	0
23/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	26,777.0000	27,376.0000	2.237	0	0	0
23/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	47,092.0000	47,813.0000	1.531	0	0	0
23/07/2007	R207	2007/11/01			Bond Future	8.2700	8.2600	(0.121)	0.0000	0.0000	0
23/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,003.0000	1,965.0000	(1.897)	0	0	0
23/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	59,680.0000	58,923.0000	(1.268)	0	0	0
23/07/2007	R207	2008/02/07			Bond Future	8.2200	8.2100	(0.122)	0.0000	0.0000	0
23/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,414.0000	6,433.0000	0.296	0	0	0
23/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	59,788.0000	59,092.0000	(1.164)	0	0	0
23/07/2007	R207	2008/05/02			Bond Future	0.0000	8.1680	100.000	0.0000	0.0000	0
23/07/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	0.0000	29,307.0000	100.000	0	0	0
23/07/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	0.0000	23,508.0000	100.000	0	0	0
23/07/2007	R209	2007/08/02			Bond Future	7.9350	7.9050	(0.378)	0.0000	0.0000	633
23/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	126,503.0000	123,648.0000	(2.257)	0	0	0
23/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
23/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	97,298.0000	94,443.0000	(2.934)	0	0	0
23/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	69,513.0000	66,656.0000	(4.110)	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
23/07/2007	R209	2007/11/01			Bond Future	7.9000	7.8700	(0.380)	0.0000	0.0000	0
23/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	95,084.0000	92,289.0000	(2.940)	0	0	0
23/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,306.0000	1,381.0000	5.743	0	0	0
23/07/2007	R209	2008/02/07			Bond Future	7.8500	7.8200	(0.382)	0.0000	0.0000	0
23/07/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	94,790.0000	92,208.0000	(2.724)	0	0	0
23/07/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,996.0000	6,306.0000	5.170	0	0	0
23/07/2007	R209	2008/05/02			Bond Future	0.0000	1.1140	100.000	0.0000	0.0000	0
23/07/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
23/07/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	0.0000	1,399,117.0000	100.000	0	0	0
23/07/2007	TRT1	2007/08/02			Index Future	248.0080	248.2460	0.096	0.0000	0.0000	500
23/07/2007	TRT1	2007/11/01			Index Future	0.0000	253.9120	100.000	0.0000	0.0000	0
23/07/2007	TRT1	2008/02/07			Index Future	0.0000	261.4300	100.000	0.0000	0.0000	0
<b>Grand Total:</b>											<b>21,490</b>