

Derivatives High/Low Report

High/Low for 17/07/2007

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
17/07/2007	\$ / R 2007/09/17			Currency Future	7.0219	7.0161	(0.083)	7.0300	7.0300	2,930
17/07/2007	\$ / R 2007/12/14			Currency Future	7.1088	7.1024	(0.090)	7.1300	7.1100	9,385
17/07/2007	\$ / R 2008/03/17			Currency Future	7.1970	7.1912	(0.081)	7.2000	7.2000	3,775
17/07/2007	ALBI 2007/08/02			Index Future	251.1510	250.7820	(0.147)	0.0000	0.0000	0
17/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	30,571.0000	33,608.0000	9.934	0	0	0
17/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	2,081.0000	1,428.0000	(31.379)	0	0	0
17/07/2007	ALBI 2007/11/01			Index Future	257.3790	257.0090	(0.144)	0.0000	0.0000	0
17/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	47,849.0000	45,209.0000	(5.517)	0	0	0
17/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	14,059.0000	15,119.0000	7.540	0	0	0
17/07/2007	ALBI 2008/02/07			Index Future	264.4140	264.0410	(0.141)	0.0000	0.0000	0
17/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	111,229.0000	107,974.0000	(2.926)	0	0	0
17/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,089.0000	7,564.0000	6.701	0	0	0
17/07/2007	CRD1 2007/08/02			Index Future	108.0350	107.8610	(0.161)	0.0000	0.0000	10
17/07/2007	GOVI 2007/08/02			jGovi	252.2920	251.7460	(0.216)	0.0000	0.0000	0
17/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	117,920.0000	112,460.0000	(4.630)	0	0	0
17/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
17/07/2007	GOVI 2007/11/01			jGovi	258.0535	257.4950	(0.216)	0.0000	0.0000	118

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17/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	2,768.0000	2,182.0000	(21.171)	0	0	0
17/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	72,233.0000	77,232.0000	6.921	0	0	0
17/07/2007	GOVI	2008/02/07			jGovi	264.5810	264.0080	(0.217)	263.8300	263.8300	80
17/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	28,820.0000	26,056.0000	(9.591)	0	0	0
17/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	33,010.0000	35,976.0000	8.985	0	0	0
17/07/2007	ILBI	2007/08/02			Index Future	276.0950	276.0930	(0.001)	0.0000	0.0000	0
17/07/2007	J153	2010/08/31			jSwap	9.7650	9.7990	0.348	0.0000	0.0000	0
17/07/2007	J157	2015/09/15			jSwap	9.3170	9.3550	0.408	0.0000	0.0000	0
17/07/2007	J186	2026/12/21			jSwap	8.5550	8.5960	0.479	0.0000	0.0000	0
17/07/2007	J201	2014/12/22			jSwap	9.3820	9.4200	0.405	0.0000	0.0000	0
17/07/2007	J203	2017/09/15			jSwap	9.1660	9.2060	0.436	0.0000	0.0000	0
17/07/2007	J204	2018/12/21			jSwap	9.0670	9.1080	0.452	0.0000	0.0000	0
17/07/2007	J207	2020/01/15			jSwap	8.9810	9.0220	0.457	0.0000	0.0000	0
17/07/2007	JBAR	2005/12/21			jBar	9.8670	9.8670	-	0.0000	0.0000	0
17/07/2007	JFRA	2007/08/02			jFra	9.9400	9.9490	0.091	0.0000	0.0000	0
17/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
17/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,936.0000	5,958.0000	0.371	0	0	0
17/07/2007	JFRA	2007/08/23			jFra	9.9530	9.9790	0.261	0.0000	0.0000	0
17/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	174.0000	162.0000	(6.897)	0	0	0
17/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	995.0000	1,011.0000	1.608	0	0	0
17/07/2007	JFRA	2007/11/01			jFra	10.1580	10.1720	0.138	0.0000	0.0000	0
17/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0

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17/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,947.0000	6,984.0000	0.533	0	0	0
17/07/2007	JFRA	2008/02/07			jFra	10.1810	10.1950	0.138	0.0000	0.0000	0
17/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,898.0000	11,847.0000	(0.429)	0	0	0
17/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,425.0000	18,409.0000	(0.087)	0	0	0
17/07/2007	JN02	2007/08/02			jNote	9.9640	9.9830	0.191	0.0000	0.0000	0
17/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,471.0000	13,714.0000	1.804	0	0	0
17/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	601.0000	504.0000	(16.140)	0	0	0
17/07/2007	JN02	2007/11/01			jNote	9.9070	9.9350	0.283	0.0000	0.0000	0
17/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,855.0000	21,178.0000	1.549	0	0	0
17/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,504.0000	4,326.0000	(3.952)	0	0	0
17/07/2007	JN02	2008/02/07			jNote	9.8010	9.8380	0.378	0.0000	0.0000	0
17/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,127.0000	23,518.0000	1.691	0	0	0
17/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,797.0000	8,531.0000	(3.024)	0	0	0
17/07/2007	JN05	2007/08/02			jNote	9.5000	9.5270	0.284	0.0000	0.0000	0
17/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	1,051.0000	797.0000	(24.167)	0	0	0
17/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	10,867.0000	11,667.0000	7.362	0	0	0
17/07/2007	JN05	2007/11/01			jNote	9.4430	9.4740	0.328	0.0000	0.0000	0
17/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,216.0000	3,868.0000	(8.254)	0	0	0
17/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	21,633.0000	22,492.0000	3.971	0	0	0
17/07/2007	JN05	2008/02/07			jNote	9.3640	9.3980	0.363	0.0000	0.0000	0
17/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,134.0000	23,963.0000	3.583	0	0	0
17/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,793.0000	8,294.0000	(5.675)	0	0	0
17/07/2007	JN10	2007/08/02			jNote	9.0640	9.1040	0.441	0.0000	0.0000	0
17/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	2,542.0000	1,640.0000	(35.484)	0	0	0
17/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	6,675.0000	8,347.0000	25.049	0	0	0
17/07/2007	JN10	2007/11/01			jNote	9.0100	9.0520	0.466	0.0000	0.0000	0
17/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	11,172.0000	12,544.0000	12.281	0	0	0

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17/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	10,527.0000	9,185.0000	(12.748)	0	0	0
17/07/2007	JN10	2008/02/07			jNote	8.9430	8.9860	0.481	0.0000	0.0000	0
17/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	16,935.0000	15,414.0000	(8.981)	0	0	0
17/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	13,234.0000	14,505.0000	9.604	0	0	0
17/07/2007	JROD	2007/07/31			jRod	8.9760	8.9720	(0.045)	0.0000	0.0000	0
17/07/2007	JROD	2007/08/31			jRod	9.3320	9.3230	(0.096)	0.0000	0.0000	0
17/07/2007	JROD	2007/09/28			jRod	9.6620	9.6510	(0.114)	0.0000	0.0000	0
17/07/2007	JROD	2007/10/31			jRod	9.4910	9.4860	(0.053)	0.0000	0.0000	0
17/07/2007	JROD	2007/11/30			jRod	9.7540	9.7480	(0.062)	0.0000	0.0000	0
17/07/2007	JROD	2007/12/31			jRod	9.9480	9.9420	(0.060)	0.0000	0.0000	0
17/07/2007	OTH1	2007/08/02			Index Future	246.2810	245.9540	(0.133)	0.0000	0.0000	15
17/07/2007	R153	2007/08/02			Bond Future	8.9400	8.9700	0.336	0.0000	0.0000	1,451
17/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	4,133.0000	3,563.0000	(13.791)	0	0	0
17/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	833.0000	625.0000	(24.970)	0	0	0
17/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	7,597.0000	8,231.0000	8.345	0	0	0
17/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	34,063.0000	34,905.0000	2.472	0	0	0
17/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	12,606.0000	13,390.0000	6.219	0	0	0
17/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,504.0000	6,022.0000	9.411	0	0	0
17/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	1,564.0000	1,241.0000	(20.652)	0	0	0
17/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,451.0000	2,722.0000	11.057	0	0	0
17/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,508.0000	7,086.0000	8.881	0	0	0
17/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	1,157.0000	894.0000	(22.731)	0	0	0
17/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	164.0000	106.0000	(35.366)	0	0	0
17/07/2007	R153	2007/11/01			Bond Future	8.9300	8.9600	0.336	0.0000	0.0000	0
17/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	25,232.0000	25,932.0000	2.774	0	0	0

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17/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	734.0000	654.0000	(10.899)	0	0	0
17/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	19,380.0000	20,016.0000	3.282	0	0	0
17/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,535.0000	1,392.0000	(9.316)	0	0	0
17/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	31,520.0000	32,259.0000	2.345	0	0	0
17/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	316.0000	277.0000	(12.342)	0	0	0
17/07/2007	R153	2008/02/07			Bond Future	8.8600	8.8900	0.339	0.0000	0.0000	0
17/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,069.0000	19,557.0000	2.559	0	0	0
17/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,511.0000	4,290.0000	(4.899)	0	0	0
17/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,977.0000	1,858.0000	(6.019)	0	0	0
17/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	28,653.0000	29,244.0000	2.063	0	0	0
17/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	23,641.0000	24,185.0000	2.301	0	0	0
17/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,046.0000	2,880.0000	(5.450)	0	0	0
17/07/2007	R157	2007/08/02			Bond Future	8.3600	8.4100	0.598	0.0000	0.0000	11
17/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	45.0000	18.0000	(60.000)	0	0	0
17/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	43,131.0000	46,553.0000	7.934	0	0	57
17/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	91.0000	121.0000	32.967	0	0	0
17/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,124.0000	1,450.0000	29.004	0	0	0
17/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,781.0000	4,730.0000	25.099	0	0	0
17/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	13,409.0000	10,908.0000	(18.652)	0	0	0
17/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	796.0000	1,033.0000	29.774	0	0	0
17/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	24,340.0000	21,217.0000	(12.831)	0	0	0
17/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	541.0000	706.0000	30.499	0	0	0
17/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	27,380.0000	24,167.0000	(11.735)	0	0	0
17/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	79,829.0000	83,278.0000	4.320	0	0	0
17/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	30,479.0000	27,195.0000	(10.775)	0	0	0
17/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	43,333.0000	39,913.0000	(7.892)	0	0	0
17/07/2007	R157	2007/11/01			Bond Future	8.3500	8.4000	0.599	0.0000	0.0000	0
17/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	45,264.0000	48,024.0000	6.098	0	0	0
17/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	77,740.0000	80,959.0000	4.141	0	0	0
17/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	715.0000	571.0000	(20.140)	0	0	0
17/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	3,983.0000	3,379.0000	(15.164)	0	0	0
17/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	60,793.0000	63,841.0000	5.014	0	0	0

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17/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,796.0000	1,480.0000	(17.595)	0	0	0
17/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	60,793.0000	63,841.0000	5.014	0	0	0
17/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,796.0000	1,480.0000	(17.595)	0	0	0
17/07/2007	R157	2008/02/07			Bond Future	8.3000	8.3500	0.602	0.0000	0.0000	343
17/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	75,294.0000	78,134.0000	3.772	0	0	0
17/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3,870.0000	3,433.0000	(11.292)	0	0	0
17/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	6,514.0000	5,852.0000	(10.163)	0	0	0
17/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	60,468.0000	63,083.0000	4.325	0	0	0
17/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	47,151.0000	49,485.0000	4.950	0	0	0
17/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	10,373.0000	9,430.0000	(9.091)	0	0	0
17/07/2007	R186	2007/08/02			Bond Future	8.1300	8.1700	0.492	0.0000	0.0000	5
17/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,439.0000	1,738.0000	20.778	0	0	0
17/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	47,224.0000	42,909.0000	(9.137)	0	0	0
17/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	169.0000	204.0000	20.710	0	0	0
17/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	67,502.0000	63,015.0000	(6.647)	0	0	0
17/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,025.0000	2,441.0000	20.543	0	0	0
17/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	981.0000	1,188.0000	21.101	0	0	0
17/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	42,317.0000	38,094.0000	(9.979)	0	0	0
17/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	37,502.0000	33,396.0000	(10.949)	0	0	0
17/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	20,232.0000	16,957.0000	(16.187)	0	0	0
17/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,742.0000	7,989.0000	18.496	0	0	0
17/07/2007	R186	2007/11/01			Bond Future	8.0900	8.1300	0.494	0.0000	0.0000	0
17/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	3,221.0000	2,756.0000	(14.437)	0	0	0
17/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	104,156.0000	108,208.0000	3.890	0	0	0
17/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	7,119.0000	6,241.0000	(12.333)	0	0	0
17/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,273.0000	1,061.0000	(16.654)	0	0	0
17/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	134,636.0000	138,941.0000	3.198	0	0	0
17/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	76,757.0000	80,396.0000	4.741	0	0	0
17/07/2007	R186	2008/02/07			Bond Future	8.0350	8.0750	0.498	0.0000	0.0000	0
17/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	58,660.0000	61,380.0000	4.637	0	0	0
17/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	25,740.0000	23,942.0000	(6.985)	0	0	0
17/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	10,070.0000	9,172.0000	(8.918)	0	0	0

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17/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	103,995.0000	107,614.0000	3.480	0	0	0
17/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	79,505.0000	82,708.0000	4.029	0	0	0
17/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	16,615.0000	15,301.0000	(7.909)	0	0	0
17/07/2007	R196	2007/08/02			Bond Future	9.2830	9.3050	0.237	0.0000	0.0000	0
17/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,000.0000	15,317.0000	2.113	0	0	0
17/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,343.0000	11,659.0000	2.786	0	0	0
17/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
17/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	23.0000	14.0000	(39.130)	0	0	0
17/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,725.0000	8,033.0000	3.987	0	0	0
17/07/2007	R196	2007/11/01			Bond Future	9.1310	9.1570	0.285	0.0000	0.0000	0
17/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,371.0000	11,646.0000	2.418	0	0	0
17/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	497.0000	454.0000	(8.652)	0	0	0
17/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	963.0000	891.0000	(7.477)	0	0	0
17/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,734.0000	8,981.0000	2.828	0	0	0
17/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,398.0000	6,608.0000	3.282	0	0	0
17/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,716.0000	1,607.0000	(6.352)	0	0	0
17/07/2007	R196	2008/02/07			Bond Future	8.9770	9.0070	0.334	0.0000	0.0000	0
17/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,061.0000	2,945.0000	(3.790)	0	0	0
17/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,773.0000	7,952.0000	2.303	0	0	0
17/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,466.0000	9,667.0000	2.123	0	0	0
17/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,272.0000	2,177.0000	(4.181)	0	0	0
17/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,026.0000	3,888.0000	(3.428)	0	0	0
17/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,264.0000	6,421.0000	2.506	0	0	0
17/07/2007	R201	2007/08/02			Bond Future	8.4100	8.4600	0.595	0.0000	0.0000	0
17/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	8,703.0000	6,896.0000	(20.763)	0	0	0
17/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,789.0000	4,715.0000	24.439	0	0	0
17/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	120.0000	158.0000	31.667	0	0	0
17/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	31,794.0000	29,098.0000	(8.480)	0	0	0
17/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	21,663.0000	19,109.0000	(11.790)	0	0	0
17/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	584.0000	763.0000	30.651	0	0	0
17/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	832.0000	1,082.0000	30.048	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
17/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	19,240.0000	16,756.0000	(12.911)	0	0	0
17/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,167.0000	1,508.0000	29.220	0	0	0
17/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	16,895.0000	14,501.0000	(14.170)	0	0	0
17/07/2007	R201	2007/11/01			Bond Future	8.3550	8.4050	0.598	0.0000	0.0000	0
17/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,742.0000	1,457.0000	(16.361)	0	0	0
17/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	48,892.0000	51,282.0000	4.888	0	0	0
17/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	36,722.0000	38,881.0000	5.879	0	0	0
17/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	3,638.0000	3,121.0000	(14.211)	0	0	0
17/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	62,199.0000	64,735.0000	4.077	0	0	0
17/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	747.0000	608.0000	(18.608)	0	0	0
17/07/2007	R201	2008/02/07			Bond Future	8.2650	8.3150	0.605	0.0000	0.0000	0
17/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	5,760.0000	5,192.0000	(9.861)	0	0	0
17/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	46,831.0000	48,879.0000	4.373	0	0	0
17/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,446.0000	38,265.0000	4.991	0	0	0
17/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	9,020.0000	8,225.0000	(8.814)	0	0	0
17/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	58,429.0000	60,662.0000	3.822	0	0	0
17/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,489.0000	3,107.0000	(10.949)	0	0	0
17/07/2007	R203	2007/08/02			Bond Future	8.2800	8.3300	0.604	0.0000	0.0000	0
17/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	47,123.0000	43,767.0000	(7.122)	0	0	0
17/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	37.0000	50.0000	35.135	0	0	0
17/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	262.0000	346.0000	32.061	0	0	0
17/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	31,477.0000	28,235.0000	(10.300)	0	0	0
17/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	402.0000	528.0000	31.343	0	0	0
17/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	28,418.0000	25,231.0000	(11.215)	0	0	0
17/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	34,567.0000	31,284.0000	(9.497)	0	0	0
17/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	16,970.0000	14,224.0000	(16.181)	0	0	0
17/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	588.0000	769.0000	30.782	0	0	0
17/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,263.0000	2,885.0000	27.486	0	0	0
17/07/2007	R203	2007/11/01			Bond Future	8.2300	8.2800	0.608	0.0000	0.0000	0
17/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	52,880.0000	55,779.0000	5.482	0	0	0
17/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	2,594.0000	2,164.0000	(16.577)	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
17/07/2007	R203	2008/02/07			Bond Future	8.1600	8.2100	0.613	0.0000	0.0000	0
17/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	8,216.0000	7,411.0000	(9.798)	0	0	0
17/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	52,955.0000	55,437.0000	4.687	0	0	0
17/07/2007	R204	2007/08/02			Bond Future	8.2700	8.3200	0.605	0.0000	0.0000	0
17/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	19,704.0000	16,824.0000	(14.616)	0	0	0
17/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,360.0000	4,065.0000	20.982	0	0	0
17/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	50,749.0000	47,192.0000	(7.009)	0	0	0
17/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	112.0000	140.0000	25.000	0	0	0
17/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	31,318.0000	27,981.0000	(10.655)	0	0	0
17/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	37,656.0000	34,201.0000	(9.175)	0	0	0
17/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,056.0000	1,304.0000	23.485	0	0	0
17/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	759.0000	940.0000	23.847	0	0	0
17/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	34,458.0000	31,055.0000	(9.876)	0	0	0
17/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	536.0000	666.0000	24.254	0	0	0
17/07/2007	R204	2007/11/01			Bond Future	8.2250	8.2750	0.608	0.0000	0.0000	0
17/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	60,291.0000	63,070.0000	4.609	0	0	0
17/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	6,809.0000	6,035.0000	(11.367)	0	0	0
17/07/2007	R204	2008/02/07			Bond Future	8.2100	8.2600	0.609	0.0000	0.0000	0
17/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	14,115.0000	13,073.0000	(7.382)	0	0	0
17/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	65,716.0000	68,179.0000	3.748	0	0	0
17/07/2007	R206	2007/08/02			Bond Future	8.4100	8.4600	0.595	0.0000	0.0000	0
17/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	221.0000	110.0000	(50.226)	0	0	0
17/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	12.0000	4.0000	(66.667)	0	0	0
17/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	32,068.0000	34,436.0000	7.384	0	0	0
17/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	19,980.0000	22,245.0000	11.336	0	0	0
17/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	1,785.0000	1,154.0000	(35.350)	0	0	0
17/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	9,436.0000	11,182.0000	18.504	0	0	0
17/07/2007	R206	2007/11/01			Bond Future	8.3450	8.3950	0.599	0.0000	0.0000	0
17/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,897.0000	2,467.0000	(14.843)	0	0	0
17/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	31,014.0000	32,902.0000	6.088	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
17/07/2007	R206	2008/02/07			Bond Future	8.2350	8.2850	0.607	0.0000	0.0000	0
17/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	7,692.0000	6,998.0000	(9.022)	0	0	0
17/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	29,914.0000	31,476.0000	5.222	0	0	0
17/07/2007	R207	2007/08/02			Bond Future	8.2200	8.2700	0.608	8.2900	8.2900	61
17/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	21,140.0000	17,875.0000	(15.445)	0	0	0
17/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	976.0000	1,356.0000	38.934	0	0	0
17/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	37,743.0000	34,133.0000	(9.565)	0	0	0
17/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	34,337.0000	30,754.0000	(10.435)	0	0	0
17/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	73.0000	108.0000	47.945	0	0	0
17/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	54,723.0000	51,080.0000	(6.657)	0	0	0
17/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	39.0000	58.0000	48.718	0	0	0
17/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	41,155.0000	37,530.0000	(8.808)	0	0	0
17/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	132.0000	193.0000	46.212	0	0	0
17/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
17/07/2007	R207	2007/11/01			Bond Future	8.1750	8.2250	0.612	0.0000	0.0000	0
17/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,972.0000	2,471.0000	(16.857)	0	0	0
17/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	53,782.0000	56,904.0000	5.805	0	0	0
17/07/2007	R207	2008/02/07			Bond Future	8.1100	8.1600	0.617	0.0000	0.0000	0
17/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	53,800.0000	56,523.0000	5.061	0	0	0
17/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	8,327.0000	7,448.0000	(10.556)	0	0	0
17/07/2007	R209	2007/08/02			Bond Future	7.9100	7.9300	0.253	0.0000	0.0000	633
17/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	94,920.0000	96,823.0000	2.005	0	0	0
17/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	124,125.0000	126,029.0000	1.534	0	0	0
17/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	67,148.0000	69,044.0000	2.824	0	0	0
17/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	15.0000	8.0000	(46.667)	0	0	0
17/07/2007	R209	2007/11/01			Bond Future	7.8750	7.8950	0.254	0.0000	0.0000	0
17/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,580.0000	1,427.0000	(9.684)	0	0	0
17/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	92,968.0000	94,728.0000	1.893	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
17/07/2007	R209 2008/02/07			Bond Future	7.8250	7.8450	0.256	0.0000	0.0000	0
17/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	92,947.0000	94,521.0000	1.693	0	0	0
17/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	6,563.0000	6,209.0000	(5.394)	0	0	0
17/07/2007	TRT1 2007/08/02			Index Future	249.2260	248.6890	(0.215)	0.0000	0.0000	500
Grand Total:										19,374