

Derivatives High/Low Report

High/Low for 24/07/2007

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
24/07/2007	\$ / R 2007/09/17			Currency Future	6.8642	6.8808	0.242	0.0000	0.0000	3,000
24/07/2007	\$ / R 2007/12/14			Currency Future	6.9510	6.9668	0.227	6.9400	6.9400	11,825
24/07/2007	\$ / R 2008/03/17			Currency Future	7.0397	7.0547	0.213	0.0000	0.0000	4,381
24/07/2007	ALBI 2007/08/02			Index Future	250.2110	250.8570	0.258	0.0000	0.0000	0
24/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	38,176.0000	31,906.0000	(16.424)	0	0	0
24/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	286.0000	476.0000	66.434	0	0	0
24/07/2007	ALBI 2007/11/01			Index Future	256.4440	257.1000	0.256	0.0000	0.0000	0
24/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	40,755.0000	44,996.0000	10.406	0	0	0
24/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	16,315.0000	13,996.0000	(14.214)	0	0	0
24/07/2007	ALBI 2008/02/07			Index Future	263.4530	264.0900	0.242	0.0000	0.0000	0
24/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	102,642.0000	108,008.0000	5.228	0	0	0
24/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	8,112.0000	7,108.0000	(12.377)	0	0	0
24/07/2007	CRD1 2007/08/02			Index Future	107.7020	107.9360	0.217	0.0000	0.0000	10
24/07/2007	CRD1 2007/11/01			Index Future	110.1610	110.4000	0.217	0.0000	0.0000	0
24/07/2007	CRD1 2008/02/07			Index Future	114.5880	114.7830	0.170	0.0000	0.0000	0
24/07/2007	GOVI 2007/08/02			jGovi	251.2895	252.0035	0.284	0.0000	0.0000	0

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24/07/2007	GOVI	2007/08/02	240.50	Call	jGovi	107,895.0000	115,035.0000	6.618	0	0	0
24/07/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
24/07/2007	GOVI	2007/11/01			jGovi	257.0260	257.7555	0.284	0.0000	0.0000	118
24/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	1,590.0000	2,123.0000	33.522	0	0	0
24/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	81,330.0000	74,568.0000	(8.314)	0	0	0
24/07/2007	GOVI	2008/02/07			jGovi	263.5265	264.2745	0.284	0.0000	0.0000	80
24/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	23,482.0000	26,758.0000	13.951	0	0	0
24/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	38,217.0000	34,013.0000	(11.000)	0	0	0
24/07/2007	GOVI	2008/05/02			jGovi	269.8220	270.4500	0.233	0.0000	0.0000	0
24/07/2007	GOVI	2008/05/02	264.00	Call	jGovi	81,698.0000	86,063.0000	5.343	0	0	0
24/07/2007	GOVI	2008/05/02	264.00	Put	jGovi	23,478.0000	21,563.0000	(8.157)	0	0	0
24/07/2007	ILBI	2007/08/02			Index Future	278.7710	278.5360	(0.084)	0.0000	0.0000	0
24/07/2007	ILBI	2007/11/01			Index Future	285.7150	285.4680	(0.086)	0.0000	0.0000	0
24/07/2007	ILBI	2008/02/07			Index Future	293.5240	293.2290	(0.101)	0.0000	0.0000	0
24/07/2007	J153	2010/08/31			jSwap	9.8280	9.7850	(0.438)	0.0000	0.0000	0
24/07/2007	J157	2015/09/15			jSwap	9.4020	9.3370	(0.691)	0.0000	0.0000	0
24/07/2007	J186	2026/12/21			jSwap	8.6390	8.5800	(0.683)	0.0000	0.0000	0
24/07/2007	J201	2014/12/22			jSwap	9.4700	9.4060	(0.676)	0.0000	0.0000	0
24/07/2007	J203	2017/09/15			jSwap	9.2480	9.1890	(0.638)	0.0000	0.0000	0
24/07/2007	J204	2018/12/21			jSwap	9.1510	9.0920	(0.645)	0.0000	0.0000	0
24/07/2007	J207	2020/01/15			jSwap	9.0660	9.0070	(0.651)	0.0000	0.0000	0

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24/07/2007	JBAR	2005/12/21			jBar	9.8670	9.8670	-	0.0000	0.0000	0
24/07/2007	JFRA	2007/08/02			jFra	9.9570	9.9470	(0.100)	0.0000	0.0000	0
24/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,976.0000	5,952.0000	(0.402)	0	0	0
24/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
24/07/2007	JFRA	2007/08/23			jFra	10.0700	10.0560	(0.139)	0.0000	0.0000	0
24/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,033.0000	1,018.0000	(1.452)	0	0	0
24/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	119.0000	117.0000	(1.681)	0	0	0
24/07/2007	JFRA	2007/11/01			jFra	10.1840	10.1320	(0.511)	0.0000	0.0000	0
24/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
24/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,015.0000	6,880.0000	(1.924)	0	0	0
24/07/2007	JFRA	2008/02/07			jFra	10.2040	10.1580	(0.451)	0.0000	0.0000	0
24/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,213.0000	18,118.0000	(0.522)	0	0	0
24/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,616.0000	11,625.0000	0.077	0	0	0
24/07/2007	JFRA	2008/05/02			jFra	9.0630	10.1300	11.773	0.0000	0.0000	0
24/07/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	19,204.0000	17,724.0000	(7.707)	0	0	0
24/07/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,123.0000	17,408.0000	7.970	0	0	0
24/07/2007	JFRA	2008/08/07			jFra	10.0270	9.9870	(0.399)	0.0000	0.0000	0
24/07/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,113.0000	20,039.0000	(0.368)	0	0	0
24/07/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,655.0000	20,679.0000	0.116	0	0	0
24/07/2007	JFRA	2008/11/06			jFra	9.9540	9.8850	(0.693)	0.0000	0.0000	0
24/07/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,330.0000	22,225.0000	(0.470)	0	0	0
24/07/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	23,050.0000	23,113.0000	0.273	0	0	0
24/07/2007	JN02	2007/08/02			jNote	10.0010	9.9540	(0.470)	0.0000	0.0000	0
24/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,704.0000	12,861.0000	(6.151)	0	0	0
24/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	171.0000	170.0000	(0.585)	0	0	0
24/07/2007	JN02	2007/11/01			jNote	9.9620	9.9080	(0.542)	0.0000	0.0000	0
24/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,287.0000	20,534.0000	(3.537)	0	0	0

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24/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	3,952.0000	4,163.0000	5.339	0	0	0
24/07/2007	JN02	2008/02/07			jNote	9.8680	9.8140	(0.547)	0.0000	0.0000	0
24/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,145.0000	8,444.0000	3.671	0	0	0
24/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,666.0000	23,007.0000	(2.785)	0	0	0
24/07/2007	JN02	2008/05/02			jNote	8.7660	9.7160	10.837	0.0000	0.0000	0
24/07/2007	JN02	2008/05/02	10.00	Call	Option on jNote	8,813.0000	15,880.0000	80.188	0	0	0
24/07/2007	JN02	2008/05/02	10.00	Put	Option on jNote	31,131.0000	19,421.0000	(37.615)	0	0	0
24/07/2007	JN05	2007/08/02			jNote	9.5770	9.5260	(0.533)	0.0000	0.0000	0
24/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	210.0000	294.0000	40.000	0	0	0
24/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	13,032.0000	11,128.0000	(14.610)	0	0	0
24/07/2007	JN05	2007/11/01			jNote	9.5280	9.4760	(0.546)	0.0000	0.0000	0
24/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,874.0000	22,278.0000	(6.685)	0	0	0
24/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	3,149.0000	3,570.0000	13.369	0	0	0
24/07/2007	JN05	2008/02/07			jNote	9.4540	9.4020	(0.550)	0.0000	0.0000	0
24/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	25,227.0000	23,836.0000	(5.514)	0	0	0
24/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,373.0000	8,007.0000	8.599	0	0	0
24/07/2007	JN05	2008/05/02			jNote	8.2150	9.3340	13.621	0.0000	0.0000	0
24/07/2007	JN05	2008/05/02	9.50	Put	Option on jNote	54,672.0000	20,249.0000	(62.963)	0	0	0
24/07/2007	JN05	2008/05/02	9.50	Call	Option on jNote	2,832.0000	15,196.0000	436.582	0	0	0
24/07/2007	JN10	2007/08/02			jNote	9.1470	9.0850	(0.678)	0.0000	0.0000	0
24/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	9,976.0000	6,602.0000	(33.821)	0	0	0
24/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	513.0000	1,118.0000	117.934	0	0	0
24/07/2007	JN10	2007/11/01			jNote	9.0970	9.0330	(0.704)	0.0000	0.0000	0
24/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	13,884.0000	11,530.0000	(16.955)	0	0	0
24/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	7,628.0000	9,398.0000	23.204	0	0	0
24/07/2007	JN10	2008/02/07			jNote	9.0310	8.9680	(0.698)	0.0000	0.0000	0
24/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	13,734.0000	15,767.0000	14.803	0	0	0

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24/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	15,735.0000	13,691.0000	(12.990)	0	0	0
24/07/2007	JN10	2008/05/02			jNote	8.1500	8.9060	9.276	0.0000	0.0000	0
24/07/2007	JN10	2008/05/02	9.00	Put	Option on jNote	59,708.0000	20,061.0000	(66.401)	0	0	0
24/07/2007	JN10	2008/05/02	9.00	Call	Option on jNote	2,211.0000	15,348.0000	594.166	0	0	0
24/07/2007	JROD	2007/07/31			jRod	8.9590	8.9580	(0.011)	0.0000	0.0000	0
24/07/2007	JROD	2007/08/31			jRod	9.2740	9.2670	(0.075)	0.0000	0.0000	0
24/07/2007	JROD	2007/09/28			jRod	9.5820	9.5710	(0.115)	0.0000	0.0000	0
24/07/2007	JROD	2007/10/31			jRod	9.4520	9.4460	(0.063)	0.0000	0.0000	0
24/07/2007	JROD	2007/11/30			jRod	9.7220	9.7160	(0.062)	0.0000	0.0000	0
24/07/2007	JROD	2007/12/31			jRod	9.9250	9.9200	(0.050)	0.0000	0.0000	0
24/07/2007	JROD	2008/01/31			jRod	0.0000	9.7170	100.000	0.0000	0.0000	0
24/07/2007	JROD	2008/02/29			jRod	0.0000	9.9030	100.000	0.0000	0.0000	0
24/07/2007	JROD	2008/03/31			jRod	0.0000	10.0540	100.000	0.0000	0.0000	0
24/07/2007	OTH1	2007/08/02			Index Future	245.5460	246.4300	0.360	0.0000	0.0000	15
24/07/2007	OTH1	2007/11/01			Index Future	251.1520	252.0550	0.360	0.0000	0.0000	0
24/07/2007	OTH1	2008/02/07			Index Future	258.4880	259.2840	0.308	0.0000	0.0000	0
24/07/2007	R153	2007/08/02			Bond Future	9.0300	8.9800	(0.554)	0.0000	0.0000	1,451
24/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	268.0000	366.0000	36.567	0	0	0
24/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	36,587.0000	35,186.0000	(3.829)	0	0	0
24/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,904.0000	5,658.0000	(18.048)	0	0	0
24/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	9,443.0000	8,100.0000	(14.222)	0	0	0

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24/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	442.0000	596.0000	34.842	0	0	0
24/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
24/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	8,142.0000	6,839.0000	(16.003)	0	0	0
24/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	2,071.0000	2,634.0000	27.185	0	0	0
24/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,912.0000	2,074.0000	(28.777)	0	0	0
24/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	14,975.0000	13,577.0000	(9.336)	0	0	0
24/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	155.0000	213.0000	37.419	0	0	0
24/07/2007	R153	2007/11/01			Bond Future	9.0250	8.9750	(0.554)	0.0000	0.0000	0
24/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	21,358.0000	20,214.0000	(5.356)	0	0	0
24/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,049.0000	1,201.0000	14.490	0	0	0
24/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	465.0000	540.0000	16.129	0	0	0
24/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	27,427.0000	26,207.0000	(4.448)	0	0	0
24/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	33,851.0000	32,588.0000	(3.731)	0	0	0
24/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	184.0000	217.0000	17.935	0	0	0
24/07/2007	R153	2008/02/07			Bond Future	8.9600	8.9100	(0.558)	0.0000	0.0000	0
24/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3,729.0000	4,016.0000	7.696	0	0	0
24/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,649.0000	19,756.0000	(4.325)	0	0	0
24/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,592.0000	29,553.0000	(3.396)	0	0	0
24/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,553.0000	1,694.0000	9.079	0	0	0
24/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,415.0000	24,441.0000	(3.832)	0	0	0
24/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2,457.0000	2,663.0000	8.384	0	0	0
24/07/2007	R153	2008/05/02			Bond Future	8.7390	8.7800	0.469	0.0000	0.0000	0
24/07/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	13,432.0000	12,894.0000	(4.005)	0	0	0
24/07/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	7,780.0000	8,132.0000	4.524	0	0	0
24/07/2007	R157	2007/08/02			Bond Future	8.4500	8.3900	(0.710)	0.0000	0.0000	11
24/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	952.0000	428.0000	(55.042)	0	0	0
24/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	17,968.0000	21,573.0000	20.063	0	0	0
24/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	32.0000	8.0000	(75.000)	0	0	0
24/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	49,286.0000	45,157.0000	(8.378)	0	0	57
24/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
24/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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24/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	7,727.0000	10,138.0000	31.202	0	0	0
24/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	606.0000	250.0000	(58.746)	0	0	0
24/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	86,029.0000	81,900.0000	(4.800)	0	0	0
24/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	364.0000	137.0000	(62.363)	0	0	0
24/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,300.0000	2,582.0000	(39.953)	0	0	0
24/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	20,989.0000	24,763.0000	17.981	0	0	0
24/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	24,102.0000	28,004.0000	16.190	0	0	0
24/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	37,074.0000	41,179.0000	11.072	0	0	0
24/07/2007	R157	2007/11/01			Bond Future	8.4400	8.3800	(0.711)	0.0000	0.0000	0
24/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	50,047.0000	46,551.0000	(6.985)	0	0	0
24/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	83,478.0000	79,555.0000	(4.699)	0	0	0
24/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	407.0000	511.0000	25.553	0	0	0
24/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	2,720.0000	3,250.0000	19.485	0	0	0
24/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,170.0000	62,396.0000	(5.703)	0	0	0
24/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,127.0000	1,380.0000	22.449	0	0	0
24/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,170.0000	62,396.0000	(5.703)	0	0	0
24/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,127.0000	1,380.0000	22.449	0	0	0
24/07/2007	R157	2008/02/07			Bond Future	8.4100	8.3500	(0.713)	0.0000	0.0000	343
24/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	81,451.0000	77,931.0000	(4.322)	0	0	0
24/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,834.0000	3,230.0000	13.973	0	0	0
24/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	52,134.0000	49,147.0000	(5.729)	0	0	0
24/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	8,162.0000	9,092.0000	11.394	0	0	0
24/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,953.0000	5,580.0000	12.659	0	0	0
24/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	66,101.0000	62,811.0000	(4.977)	0	0	0
24/07/2007	R157	2008/05/02			Bond Future	8.2380	8.3000	0.753	0.0000	0.0000	0
24/07/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	33,510.0000	31,067.0000	(7.290)	0	0	0
24/07/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	16,836.0000	18,365.0000	9.082	0	0	0
24/07/2007	R186	2007/08/02			Bond Future	8.1950	8.1350	(0.732)	0.0000	0.0000	5
24/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	896.0000	361.0000	(59.710)	0	0	0
24/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	39,441.0000	45,871.0000	16.303	0	0	0
24/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	45.0000	10.0000	(77.778)	0	0	0
24/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	60,043.0000	66,777.0000	11.215	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
24/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,422.0000	625.0000	(56.048)	0	0	0
24/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	533.0000	195.0000	(63.415)	0	0	0
24/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	34,440.0000	40,673.0000	18.098	0	0	0
24/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	29,564.0000	35,535.0000	20.197	0	0	0
24/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	12,825.0000	16,874.0000	31.571	0	0	0
24/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,670.0000	3,951.0000	(40.765)	0	0	0
24/07/2007	R186	2007/11/01			Bond Future	8.1550	8.0950	(0.736)	0.0000	0.0000	0
24/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	2,232.0000	2,718.0000	21.774	0	0	0
24/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	110,494.0000	104,219.0000	(5.679)	0	0	0
24/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	811.0000	1,012.0000	24.784	0	0	0
24/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	5,300.0000	6,301.0000	18.887	0	0	0
24/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	82,266.0000	76,505.0000	(7.003)	0	0	0
24/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	141,501.0000	134,941.0000	(4.636)	0	0	0
24/07/2007	R186	2008/02/07			Bond Future	8.1000	8.0400	(0.741)	0.0000	0.0000	0
24/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	62,628.0000	58,266.0000	(6.965)	0	0	0
24/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	109,568.0000	103,931.0000	(5.145)	0	0	0
24/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,103.0000	15,806.0000	12.075	0	0	0
24/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	22,380.0000	24,780.0000	10.724	0	0	0
24/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,316.0000	9,440.0000	13.516	0	0	0
24/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	84,320.0000	79,261.0000	(6.000)	0	0	0
24/07/2007	R186	2008/05/02			Bond Future	8.0670	7.9800	(1.078)	0.0000	0.0000	0
24/07/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	39,810.0000	44,707.0000	12.301	0	0	0
24/07/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	47,349.0000	42,443.0000	(10.361)	0	0	0
24/07/2007	R196	2007/08/02			Bond Future	9.3480	9.3030	(0.481)	0.0000	0.0000	0
24/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,934.0000	15,288.0000	(4.054)	0	0	0
24/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	12,276.0000	11,630.0000	(5.262)	0	0	0
24/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
24/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	8,637.0000	7,990.0000	(7.491)	0	0	0
24/07/2007	R196	2007/11/01			Bond Future	9.2100	9.1560	(0.586)	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
24/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	716.0000	815.0000	13.827	0	0	0
24/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	347.0000	402.0000	15.850	0	0	0
24/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,189.0000	11,582.0000	(4.980)	0	0	0
24/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,454.0000	8,893.0000	(5.934)	0	0	0
24/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,994.0000	6,498.0000	(7.092)	0	0	0
24/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,345.0000	1,510.0000	12.268	0	0	0
24/07/2007	R196	2008/02/07			Bond Future	9.0650	9.0020	(0.695)	0.0000	0.0000	0
24/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,579.0000	3,823.0000	6.818	0	0	0
24/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,261.0000	7,840.0000	(5.096)	0	0	0
24/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,683.0000	6,307.0000	(5.626)	0	0	0
24/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,684.0000	2,882.0000	7.377	0	0	0
24/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,961.0000	2,118.0000	8.006	0	0	0
24/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,021.0000	9,558.0000	(4.620)	0	0	0
24/07/2007	R196	2008/05/02			Bond Future	8.9470	8.8800	(0.749)	0.0000	0.0000	0
24/07/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,398.0000	4,665.0000	6.071	0	0	0
24/07/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,987.0000	3,734.0000	(6.346)	0	0	0
24/07/2007	R201	2007/08/02			Bond Future	8.4850	8.4250	(0.707)	0.0000	0.0000	0
24/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	4,955.0000	6,661.0000	34.430	0	0	0
24/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,138.0000	2,568.0000	(37.941)	0	0	0
24/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	42.0000	11.0000	(73.810)	0	0	0
24/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	27,619.0000	30,864.0000	11.749	0	0	0
24/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	17,363.0000	20,407.0000	17.532	0	0	0
24/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	380.0000	149.0000	(60.789)	0	0	0
24/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	612.0000	262.0000	(57.190)	0	0	0
24/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	14,923.0000	17,849.0000	19.607	0	0	0
24/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	956.0000	445.0000	(53.452)	0	0	0
24/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	12,586.0000	15,352.0000	21.977	0	0	0
24/07/2007	R201	2007/11/01			Bond Future	8.4300	8.3700	(0.712)	0.0000	0.0000	0
24/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	52,349.0000	49,385.0000	(5.662)	0	0	0
24/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,190.0000	1,432.0000	20.336	0	0	0
24/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	2,664.0000	3,137.0000	17.755	0	0	0
24/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	39,758.0000	37,025.0000	(6.874)	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
24/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	65,933.0000	62,835.0000	(4.699)	0	0	0
24/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	471.0000	579.0000	22.930	0	0	0
24/07/2007	R201	2008/02/07			Bond Future	8.3450	8.2850	(0.719)	0.0000	0.0000	0
24/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	49,951.0000	47,388.0000	(5.131)	0	0	0
24/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,700.0000	5,270.0000	12.128	0	0	0
24/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	39,165.0000	36,857.0000	(5.893)	0	0	0
24/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	7,560.0000	8,384.0000	10.899	0	0	0
24/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	61,884.0000	59,121.0000	(4.465)	0	0	0
24/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,764.0000	3,134.0000	13.386	0	0	0
24/07/2007	R201	2008/05/02			Bond Future	8.2840	8.1900	(1.135)	0.0000	0.0000	0
24/07/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	14,371.0000	12,499.0000	(13.026)	0	0	0
24/07/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	25,303.0000	28,234.0000	11.584	0	0	0
24/07/2007	R203	2007/08/02			Bond Future	8.3750	8.3150	(0.716)	0.0000	0.0000	0
24/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	40,709.0000	44,728.0000	9.873	0	0	0
24/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	10.0000	2.0000	(80.000)	0	0	0
24/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	149.0000	47.0000	(68.456)	0	0	0
24/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,449.0000	1,318.0000	(46.182)	0	0	0
24/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	24,952.0000	28,809.0000	15.458	0	0	0
24/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	263.0000	93.0000	(64.639)	0	0	0
24/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	10,770.0000	13,666.0000	26.890	0	0	0
24/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	21,882.0000	25,641.0000	17.179	0	0	0
24/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	28,068.0000	31,993.0000	13.984	0	0	0
24/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	438.0000	170.0000	(61.187)	0	0	0
24/07/2007	R203	2007/11/01			Bond Future	8.3250	8.2650	(0.721)	0.0000	0.0000	0
24/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,660.0000	2,014.0000	21.325	0	0	0
24/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	58,258.0000	54,632.0000	(6.224)	0	0	0
24/07/2007	R203	2008/02/07			Bond Future	8.2600	8.2000	(0.726)	0.0000	0.0000	0
24/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	6,460.0000	7,252.0000	12.260	0	0	0
24/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	57,760.0000	54,622.0000	(5.433)	0	0	0
24/07/2007	R203	2008/05/02			Bond Future	8.2090	8.1200	(1.084)	0.0000	0.0000	0

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24/07/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	25,333.0000	28,453.0000	12.316	0	0	0
24/07/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	22,690.0000	20,043.0000	(11.666)	0	0	0
24/07/2007	R204	2007/08/02			Bond Future	8.3650	8.3050	(0.717)	0.0000	0.0000	0
24/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	43,877.0000	48,135.0000	9.704	0	0	0
24/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	36.0000	10.0000	(72.222)	0	0	0
24/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	24,241.0000	28,106.0000	15.944	0	0	0
24/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	30,638.0000	34,732.0000	13.362	0	0	0
24/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	775.0000	356.0000	(54.065)	0	0	0
24/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	12,909.0000	15,834.0000	22.659	0	0	0
24/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	501.0000	213.0000	(57.485)	0	0	0
24/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,361.0000	2,001.0000	(40.464)	0	0	0
24/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	27,404.0000	31,401.0000	14.585	0	0	0
24/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	315.0000	123.0000	(60.952)	0	0	0
24/07/2007	R204	2007/11/01			Bond Future	8.3200	8.2600	(0.721)	0.0000	0.0000	0
24/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	65,246.0000	61,666.0000	(5.487)	0	0	0
24/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	5,028.0000	5,695.0000	13.266	0	0	0
24/07/2007	R204	2008/02/07			Bond Future	8.2550	8.1950	(0.727)	0.0000	0.0000	0
24/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	12,766.0000	13,864.0000	8.601	0	0	0
24/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	67,523.0000	64,411.0000	(4.609)	0	0	0
24/07/2007	R204	2008/05/02			Bond Future	8.2110	8.1250	(1.047)	0.0000	0.0000	0
24/07/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	24,404.0000	21,652.0000	(11.277)	0	0	0
24/07/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	27,103.0000	30,336.0000	11.929	0	0	0
24/07/2007	R206	2007/08/02			Bond Future	8.4800	8.4200	(0.708)	0.0000	0.0000	0
24/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	35,380.0000	32,532.0000	(8.050)	0	0	0
24/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	468.0000	760.0000	62.393	0	0	0
24/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	23,098.0000	20,260.0000	(12.287)	0	0	0
24/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	11,443.0000	8,887.0000	(22.337)	0	0	0
24/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	14.0000	25.0000	78.571	0	0	0
24/07/2007	R206	2007/11/01			Bond Future	8.4200	8.3600	(0.713)	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
24/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,093.0000	2,488.0000	18.872	0	0	0
24/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	33,684.0000	31,301.0000	(7.075)	0	0	0
24/07/2007	R206	2008/02/07			Bond Future	8.3250	8.2650	(0.721)	0.0000	0.0000	0
24/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	6,305.0000	7,017.0000	11.293	0	0	0
24/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	32,583.0000	30,593.0000	(6.107)	0	0	0
24/07/2007	R206	2008/05/02			Bond Future	8.2640	8.1650	(1.198)	0.0000	0.0000	0
24/07/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	16,672.0000	18,915.0000	13.454	0	0	0
24/07/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	17,285.0000	15,184.0000	(12.155)	0	0	0
24/07/2007	R207	2007/08/02			Bond Future	8.3150	8.2550	(0.722)	0.0000	0.0000	61
24/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	14,291.0000	18,036.0000	26.205	0	0	0
24/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,036.0000	425.0000	(58.977)	0	0	0
24/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	30,797.0000	35,124.0000	14.050	0	0	0
24/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	27,376.0000	31,671.0000	15.689	0	0	0
24/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	35.0000	7.0000	(80.000)	0	0	0
24/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	47,813.0000	52,168.0000	9.108	0	0	0
24/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	15.0000	3.0000	(80.000)	0	0	0
24/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	34,223.0000	38,565.0000	12.687	0	0	0
24/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	79.0000	19.0000	(75.949)	0	0	0
24/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2007	R207	2007/11/01			Bond Future	8.2600	8.2000	(0.726)	0.0000	0.0000	0
24/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,965.0000	2,396.0000	21.934	0	0	0
24/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	58,923.0000	55,020.0000	(6.624)	0	0	0
24/07/2007	R207	2008/02/07			Bond Future	8.2100	8.1500	(0.731)	0.0000	0.0000	0
24/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	59,092.0000	55,655.0000	(5.816)	0	0	0
24/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,433.0000	7,299.0000	13.462	0	0	0
24/07/2007	R207	2008/05/02			Bond Future	8.1680	8.0950	(0.894)	0.0000	0.0000	0
24/07/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	29,307.0000	32,197.0000	9.861	0	0	0
24/07/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	23,508.0000	21,195.0000	(9.839)	0	0	0
24/07/2007	R209	2007/08/02			Bond Future	7.9050	7.8450	(0.759)	0.0000	0.0000	633

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
24/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	94,443.0000	88,683.0000	(6.099)	0	0	0
24/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	123,648.0000	117,889.0000	(4.658)	0	0	0
24/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	66,656.0000	60,897.0000	(8.640)	0	0	0
24/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
24/07/2007	R209	2007/11/01			Bond Future	7.8700	7.8100	(0.762)	0.0000	0.0000	0
24/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	92,289.0000	86,850.0000	(5.893)	0	0	0
24/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,381.0000	1,731.0000	25.344	0	0	0
24/07/2007	R209	2008/02/07			Bond Future	7.8200	7.7600	(0.767)	0.0000	0.0000	0
24/07/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	92,208.0000	87,305.0000	(5.317)	0	0	0
24/07/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	6,306.0000	7,239.0000	14.795	0	0	0
24/07/2007	R209	2008/05/02			Bond Future	1.1140	7.7100	592.101	0.0000	0.0000	0
24/07/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	0.0000	35,959.0000	100.000	0	0	0
24/07/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	1,399,117.0000	39,887.0000	(97.149)	0	0	0
24/07/2007	TRT1	2007/08/02			Index Future	248.2460	248.9550	0.286	0.0000	0.0000	500
24/07/2007	TRT1	2007/11/01			Index Future	253.9120	254.6370	0.286	0.0000	0.0000	0
24/07/2007	TRT1	2008/02/07			Index Future	261.4300	262.0410	0.234	0.0000	0.0000	0
Grand Total:											22,490