

Derivatives High/Low Report

High/Low for 30/07/2007

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
30/07/2007	\$ / R 2007/09/17			Currency Future	7.1491	7.1976	0.678	7.2100	7.1900	1,855
30/07/2007	\$ / R 2007/12/14			Currency Future	7.2405	7.2912	0.700	7.2900	7.2700	13,785
30/07/2007	\$ / R 2008/03/17			Currency Future	7.3378	7.3906	0.720	0.0000	0.0000	4,601
30/07/2007	ALBI 2007/08/02			Index Future	250.4040	248.6560	(0.698)	0.0000	0.0000	0
30/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	74.0000	0.0000	(100.000)	0	0	0
30/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	36,034.0000	53,440.0000	48.304	0	0	0
30/07/2007	ALBI 2007/11/01			Index Future	256.6360	254.8290	(0.704)	0.0000	0.0000	0
30/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,152.0000	21,820.0000	44.007	0	0	0
30/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	41,512.0000	30,110.0000	(27.467)	0	0	0
30/07/2007	ALBI 2008/02/07			Index Future	263.6310	261.8550	(0.674)	0.0000	0.0000	0
30/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	103,917.0000	89,023.0000	(14.333)	0	0	0
30/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,607.0000	10,473.0000	37.676	0	0	0
30/07/2007	CRD1 2007/08/02			Index Future	107.0720	107.1190	0.044	0.0000	0.0000	10
30/07/2007	CRD1 2007/11/01			Index Future	109.5160	109.5640	0.044	0.0000	0.0000	0
30/07/2007	CRD1 2008/02/07			Index Future	114.6230	113.9300	(0.605)	0.0000	0.0000	0
30/07/2007	GOVI 2007/08/02			jGovi	249.6275	249.8030	0.070	0.0000	0.0000	0

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30/07/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
30/07/2007	GOVI	2007/08/02	240.50	Call	jGovi	91,275.0000	93,030.0000	1.923	0	0	0
30/07/2007	GOVI	2007/11/01			jGovi	255.3245	255.5035	0.070	0.0000	0.0000	118
30/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	97,403.0000	95,613.0000	(1.838)	0	0	0
30/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	648.0000	648.0000	-	0	0	0
30/07/2007	GOVI	2008/02/07			jGovi	261.7805	261.9645	0.070	0.0000	0.0000	80
30/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	48,692.0000	47,271.0000	(2.918)	0	0	0
30/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	16,497.0000	16,916.0000	2.540	0	0	0
30/07/2007	GOVI	2008/05/02			jGovi	268.3710	268.3580	(0.005)	0.0000	0.0000	0
30/07/2007	GOVI	2008/05/02	264.00	Call	jGovi	71,587.0000	71,269.0000	(0.444)	0	0	0
30/07/2007	GOVI	2008/05/02	264.00	Put	jGovi	27,877.0000	27,689.0000	(0.674)	0	0	0
30/07/2007	ILBI	2007/08/02			Index Future	278.2240	277.3480	(0.315)	0.0000	0.0000	0
30/07/2007	ILBI	2007/11/01			Index Future	285.1480	284.2340	(0.321)	0.0000	0.0000	0
30/07/2007	ILBI	2008/02/07			Index Future	292.9200	292.0700	(0.290)	0.0000	0.0000	0
30/07/2007	J153	2010/08/31			jSwap	10.0200	10.0320	0.120	0.0000	0.0000	0
30/07/2007	J157	2015/09/15			jSwap	9.6280	9.6200	(0.083)	0.0000	0.0000	0
30/07/2007	J186	2026/12/21			jSwap	8.8650	8.8720	0.079	0.0000	0.0000	0
30/07/2007	J201	2014/12/22			jSwap	9.7160	9.7120	(0.041)	0.0000	0.0000	0
30/07/2007	J203	2017/09/15			jSwap	9.4700	9.4450	(0.264)	0.0000	0.0000	0
30/07/2007	J204	2018/12/21			jSwap	9.3740	9.3630	(0.117)	0.0000	0.0000	0
30/07/2007	J207	2020/01/15			jSwap	9.2870	9.2850	(0.022)	0.0000	0.0000	0

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30/07/2007	JBAR	2005/12/21			jBar	9.8750	9.8750	-	0.0000	0.0000	0
30/07/2007	JFRA	2007/08/02			jFra	9.9270	9.9050	(0.222)	0.0000	0.0000	0
30/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,904.0000	5,851.0000	(0.898)	0	0	0
30/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
30/07/2007	JFRA	2007/08/23			jFra	10.0820	10.0820	-	0.0000	0.0000	0
30/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	993.0000	975.0000	(1.813)	0	0	0
30/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	104.0000	90.0000	(13.462)	0	0	0
30/07/2007	JFRA	2007/11/01			jFra	10.2590	10.2730	0.136	0.0000	0.0000	0
30/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,209.0000	7,246.0000	0.513	0	0	0
30/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
30/07/2007	JFRA	2008/02/07			jFra	10.3310	10.3470	0.155	0.0000	0.0000	0
30/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,329.0000	11,202.0000	(1.121)	0	0	0
30/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,251.0000	18,163.0000	(0.482)	0	0	0
30/07/2007	JFRA	2008/05/02			jFra	10.3780	10.3990	0.202	0.0000	0.0000	0
30/07/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,630.0000	17,563.0000	(0.380)	0	0	0
30/07/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,304.0000	17,183.0000	(0.699)	0	0	0
30/07/2007	JFRA	2008/08/07			jFra	10.2570	10.2360	(0.205)	0.0000	0.0000	0
30/07/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,262.0000	20,207.0000	(0.271)	0	0	0
30/07/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,279.0000	20,173.0000	(0.523)	0	0	0
30/07/2007	JFRA	2008/11/06			jFra	10.1490	10.1510	0.020	0.0000	0.0000	0
30/07/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,464.0000	22,394.0000	(0.312)	0	0	0
30/07/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,710.0000	22,635.0000	(0.330)	0	0	0
30/07/2007	JN02	2007/08/02			jNote	10.1600	10.1660	0.059	0.0000	0.0000	0
30/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	16,387.0000	16,485.0000	0.598	0	0	0
30/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	10.0000	0.0000	(100.000)	0	0	0
30/07/2007	JN02	2007/11/01			jNote	10.1610	10.1710	0.098	0.0000	0.0000	0
30/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,966.0000	2,816.0000	(5.057)	0	0	0

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30/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,849.0000	23,877.0000	0.117	0	0	0
30/07/2007	JN02	2008/02/07			jNote	10.1020	10.1140	0.119	0.0000	0.0000	0
30/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	26,346.0000	26,399.0000	0.201	0	0	0
30/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,685.0000	6,526.0000	(2.378)	0	0	0
30/07/2007	JN02	2008/05/02			jNote	10.0300	10.0430	0.130	0.0000	0.0000	0
30/07/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,409.0000	16,202.0000	(1.262)	0	0	0
30/07/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,534.0000	18,560.0000	0.140	0	0	0
30/07/2007	JN05	2007/08/02			jNote	9.8380	9.8410	0.030	0.0000	0.0000	0
30/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	22,939.0000	23,052.0000	0.493	0	0	0
30/07/2007	JN05	2007/11/01			jNote	9.8060	9.8090	0.031	0.0000	0.0000	0
30/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,311.0000	1,227.0000	(6.407)	0	0	0
30/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	32,764.0000	32,789.0000	0.076	0	0	0
30/07/2007	JN05	2008/02/07			jNote	9.7460	9.7440	(0.021)	0.0000	0.0000	0
30/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,256.0000	4,194.0000	(1.457)	0	0	0
30/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	33,407.0000	33,261.0000	(0.437)	0	0	0
30/07/2007	JN05	2008/05/02			jNote	9.6850	9.6800	(0.052)	0.0000	0.0000	0
30/07/2007	JN05	2008/05/02	9.50	Call	Option on jNote	22,107.0000	21,903.0000	(0.923)	0	0	0
30/07/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,374.0000	13,368.0000	(0.045)	0	0	0
30/07/2007	JN10	2007/08/02			jNote	9.3760	9.3500	(0.277)	0.0000	0.0000	0
30/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	23,966.0000	22,321.0000	(6.864)	0	0	0
30/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/07/2007	JN10	2007/11/01			jNote	9.3340	9.3080	(0.279)	0.0000	0.0000	0
30/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,875.0000	3,112.0000	8.243	0	0	0
30/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	24,194.0000	22,782.0000	(5.836)	0	0	0
30/07/2007	JN10	2008/02/07			jNote	9.2740	9.2470	(0.291)	0.0000	0.0000	0
30/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	24,864.0000	23,613.0000	(5.031)	0	0	0

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30/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	7,351.0000	7,815.0000	6.312	0	0	0
30/07/2007	JN10	2008/05/02			jNote	9.2130	9.1890	(0.261)	0.0000	0.0000	0
30/07/2007	JN10	2008/05/02	9.00	Put	Option on jNote	10,835.0000	11,328.0000	4.550	0	0	0
30/07/2007	JN10	2008/05/02	9.00	Call	Option on jNote	25,904.0000	24,864.0000	(4.015)	0	0	0
30/07/2007	JROD	2007/07/31			jRod	8.9550	8.9550	-	0.0000	0.0000	0
30/07/2007	JROD	2007/08/31			jRod	9.2450	9.2290	(0.173)	0.0000	0.0000	0
30/07/2007	JROD	2007/09/28			jRod	9.5360	9.5130	(0.241)	0.0000	0.0000	0
30/07/2007	JROD	2007/10/31			jRod	9.4270	9.4150	(0.127)	0.0000	0.0000	0
30/07/2007	JROD	2007/11/30			jRod	9.6990	9.6890	(0.103)	0.0000	0.0000	0
30/07/2007	JROD	2007/12/31			jRod	9.9080	9.9010	(0.071)	0.0000	0.0000	0
30/07/2007	JROD	2008/01/31			jRod	9.7150	9.7120	(0.031)	0.0000	0.0000	0
30/07/2007	JROD	2008/02/29			jRod	9.9070	9.9060	(0.010)	0.0000	0.0000	0
30/07/2007	JROD	2008/03/31			jRod	10.0680	10.0700	0.020	0.0000	0.0000	0
30/07/2007	OTH1	2007/08/02			Index Future	243.7710	244.0350	0.108	0.0000	0.0000	15
30/07/2007	OTH1	2007/11/01			Index Future	249.3340	249.6040	0.108	0.0000	0.0000	0
30/07/2007	OTH1	2008/02/07			Index Future	258.7630	256.9040	(0.718)	0.0000	0.0000	0
30/07/2007	R153	2007/08/02			Bond Future	9.2200	9.2500	0.325	0.0000	0.0000	1,274
30/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	6,368.0000	7,001.0000	9.940	0	0	0
30/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	225.0000	24.0000	(89.333)	0	0	0
30/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
30/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	13,180.0000	14,011.0000	6.305	0	0	0

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30/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	41,889.0000	42,723.0000	1.991	0	0	0
30/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
30/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	20,268.0000	21,102.0000	4.115	0	0	0
30/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	14,591.0000	15,424.0000	5.709	0	0	0
30/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
30/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	11,774.0000	12,600.0000	7.015	0	0	0
30/07/2007	R153	2007/11/01			Bond Future	9.2350	9.2650	0.325	0.0000	0.0000	177
30/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	66.0000	51.0000	(22.727)	0	0	0
30/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	191.0000	154.0000	(19.372)	0	0	0
30/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	39,155.0000	39,912.0000	1.933	0	0	0
30/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	32,576.0000	33,310.0000	2.253	0	0	0
30/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	488.0000	408.0000	(16.393)	0	0	0
30/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	26,218.0000	26,910.0000	2.639	0	0	0
30/07/2007	R153	2008/02/07			Bond Future	9.2150	9.2450	0.326	0.0000	0.0000	0
30/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	25,280.0000	25,811.0000	2.100	0	0	0
30/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,364.0000	2,193.0000	(7.234)	0	0	0
30/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	893.0000	810.0000	(9.295)	0	0	0
30/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,485.0000	1,363.0000	(8.215)	0	0	0
30/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	30,439.0000	31,020.0000	1.909	0	0	0
30/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	35,927.0000	36,547.0000	1.726	0	0	0
30/07/2007	R153	2008/05/02			Bond Future	9.1000	9.1300	0.330	0.0000	0.0000	0
30/07/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,366.0000	11,656.0000	2.551	0	0	0
30/07/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	9,210.0000	8,855.0000	(3.855)	0	0	0
30/07/2007	R157	2007/08/02			Bond Future	8.5700	8.5600	(0.117)	0.0000	0.0000	0
30/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,481.0000	495.0000	(66.577)	0	0	0
30/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	484.0000	74.0000	(84.711)	0	0	0
30/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	10,292.0000	9,987.0000	(2.963)	0	0	0
30/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	94,234.0000	93,553.0000	(0.723)	0	0	0
30/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	13,057.0000	13,065.0000	0.061	0	0	0

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30/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	57,491.0000	56,810.0000	(1.185)	0	0	35
30/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	879.0000	206.0000	(76.564)	0	0	0
30/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	2,528.0000	1,558.0000	(38.370)	0	0	0
30/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	16,017.0000	16,288.0000	1.692	0	0	0
30/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	7,306.0000	5,655.0000	(22.598)	0	0	0
30/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	23.0000	0.0000	(100.000)	0	0	0
30/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	28,860.0000	29,518.0000	2.280	0	0	0
30/07/2007	R157	2007/11/01			Bond Future	8.5650	8.5550	(0.117)	0.0000	0.0000	261
30/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,645.0000	1,603.0000	(2.553)	0	0	0
30/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,997.0000	73,306.0000	(0.934)	0	0	0
30/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	57,306.0000	56,600.0000	(1.232)	0	0	0
30/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	620.0000	594.0000	(4.194)	0	0	0
30/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	202.0000	189.0000	(6.436)	0	0	0
30/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	620.0000	594.0000	(4.194)	0	0	0
30/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	91,607.0000	90,930.0000	(0.739)	0	0	0
30/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,997.0000	73,306.0000	(0.934)	0	0	0
30/07/2007	R157	2008/02/07			Bond Future	8.5450	8.5350	(0.117)	0.0000	0.0000	343
30/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	89,333.0000	88,672.0000	(0.740)	0	0	0
30/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,959.0000	1,944.0000	(0.766)	0	0	0
30/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	73,468.0000	72,811.0000	(0.894)	0	0	0
30/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,565.0000	3,553.0000	(0.337)	0	0	0
30/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	58,824.0000	58,180.0000	(1.095)	0	0	0
30/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,097.0000	6,099.0000	0.033	0	0	0
30/07/2007	R157	2008/05/02			Bond Future	8.4900	8.4800	(0.118)	0.0000	0.0000	0
30/07/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	24,264.0000	24,461.0000	0.812	0	0	0
30/07/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	23,633.0000	23,198.0000	(1.841)	0	0	0
30/07/2007	R186	2007/08/02			Bond Future	8.2900	8.2700	(0.241)	0.0000	0.0000	5
30/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	5,265.0000	4,111.0000	(21.918)	0	0	0
30/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	49,416.0000	51,617.0000	4.454	0	0	0
30/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	20.0000	0.0000	(100.000)	0	0	0
30/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	9,711.0000	6,337.0000	(34.744)	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
30/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,700.0000	376.0000	(77.882)	0	0	0
30/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	968.0000	140.0000	(85.537)	0	0	0
30/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	28,816.0000	30,571.0000	6.090	0	0	0
30/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	510.0000	44.0000	(91.373)	0	0	0
30/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	23,911.0000	25,302.0000	5.817	0	0	0
30/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	19,241.0000	20,136.0000	4.652	0	0	0
30/07/2007	R186	2007/11/01			Bond Future	8.2500	8.2300	(0.242)	0.0000	0.0000	0
30/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	151,752.0000	149,526.0000	(1.467)	0	0	0
30/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	471.0000	464.0000	(1.486)	0	0	0
30/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,623.0000	3,670.0000	1.297	0	0	0
30/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,414.0000	1,415.0000	0.071	0	0	0
30/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	91,179.0000	89,008.0000	(2.381)	0	0	0
30/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	120,266.0000	118,050.0000	(1.843)	0	0	0
30/07/2007	R186	2008/02/07			Bond Future	8.2000	8.1800	(0.244)	0.0000	0.0000	0
30/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	18,307.0000	18,744.0000	2.387	0	0	0
30/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	69,702.0000	67,922.0000	(2.554)	0	0	0
30/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	92,566.0000	90,615.0000	(2.108)	0	0	0
30/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	6,394.0000	6,539.0000	2.268	0	0	0
30/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	118,793.0000	116,721.0000	(1.744)	0	0	0
30/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	11,202.0000	11,467.0000	2.366	0	0	0
30/07/2007	R186	2008/05/02			Bond Future	8.1400	8.1200	(0.246)	0.0000	0.0000	0
30/07/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	35,647.0000	36,446.0000	2.241	0	0	0
30/07/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	51,321.0000	49,899.0000	(2.771)	0	0	0
30/07/2007	R196	2007/08/02			Bond Future	9.5140	9.5400	0.273	0.0000	0.0000	0
30/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	14,656.0000	15,028.0000	2.538	0	0	0
30/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	18,314.0000	18,686.0000	2.031	0	0	0
30/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	11,016.0000	11,388.0000	3.377	0	0	0
30/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R196	2007/11/01			Bond Future	9.4100	9.4430	0.351	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
30/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,448.0000	14,821.0000	2.582	0	0	0
30/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	165.0000	135.0000	(18.182)	0	0	0
30/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,556.0000	11,901.0000	2.985	0	0	0
30/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,865.0000	9,169.0000	3.429	0	0	0
30/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	773.0000	675.0000	(12.678)	0	0	0
30/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	375.0000	318.0000	(15.200)	0	0	0
30/07/2007	R196	2008/02/07			Bond Future	9.2950	9.3260	0.334	0.0000	0.0000	0
30/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,716.0000	11,933.0000	1.852	0	0	0
30/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,399.0000	1,312.0000	(6.219)	0	0	0
30/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,970.0000	1,860.0000	(5.584)	0	0	0
30/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,804.0000	9,998.0000	1.979	0	0	0
30/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,699.0000	2,565.0000	(4.965)	0	0	0
30/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,060.0000	8,230.0000	2.109	0	0	0
30/07/2007	R196	2008/05/02			Bond Future	9.1910	9.2190	0.305	0.0000	0.0000	0
30/07/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,937.0000	5,036.0000	2.005	0	0	0
30/07/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,458.0000	3,340.0000	(3.412)	0	0	0
30/07/2007	R201	2007/08/02			Bond Future	8.6200	8.6100	(0.116)	0.0000	0.0000	0
30/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	6,125.0000	5,653.0000	(7.706)	0	0	0
30/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,817.0000	805.0000	(55.696)	0	0	0
30/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	10,314.0000	10,348.0000	0.330	0	0	0
30/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	1,168.0000	556.0000	(52.397)	0	0	0
30/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	655.0000	149.0000	(77.252)	0	0	0
30/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,120.0000	367.0000	(67.232)	0	0	0
30/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	7,673.0000	6,522.0000	(15.001)	0	0	0
30/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	8,108.0000	7,895.0000	(2.627)	0	0	0
30/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	20,299.0000	20,796.0000	2.448	0	0	0
30/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	44.0000	1.0000	(97.727)	0	0	0
30/07/2007	R201	2007/11/01			Bond Future	8.5700	8.5600	(0.117)	0.0000	0.0000	91
30/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	46,120.0000	45,552.0000	(1.232)	0	0	0
30/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	59,241.0000	58,686.0000	(0.937)	0	0	0
30/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	651.0000	624.0000	(4.147)	0	0	0
30/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,595.0000	1,555.0000	(2.508)	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
30/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	233.0000	219.0000	(6.009)	0	0	0
30/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	73,126.0000	72,583.0000	(0.743)	0	0	0
30/07/2007	R201	2008/02/07			Bond Future	8.4950	8.4850	(0.118)	0.0000	0.0000	0
30/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,555.0000	5,560.0000	0.090	0	0	0
30/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	44,939.0000	44,427.0000	(1.139)	0	0	0
30/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	56,352.0000	55,828.0000	(0.930)	0	0	0
30/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,323.0000	3,314.0000	(0.271)	0	0	0
30/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,875.0000	1,862.0000	(0.693)	0	0	0
30/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	68,773.0000	68,244.0000	(0.769)	0	0	0
30/07/2007	R201	2008/05/02			Bond Future	8.4000	8.3900	(0.119)	0.0000	0.0000	0
30/07/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	21,784.0000	21,962.0000	0.817	0	0	0
30/07/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	16,742.0000	16,413.0000	(1.965)	0	0	0
30/07/2007	R203	2007/08/02			Bond Future	8.5000	8.4900	(0.118)	0.0000	0.0000	0
30/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	653.0000	128.0000	(80.398)	0	0	0
30/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	356.0000	44.0000	(87.640)	0	0	0
30/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	13,777.0000	13,913.0000	0.987	0	0	0
30/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	19,777.0000	20,274.0000	2.513	0	0	0
30/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	16,724.0000	17,075.0000	2.099	0	0	0
30/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	178.0000	13.0000	(92.697)	0	0	0
30/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	32,384.0000	33,041.0000	2.029	0	0	0
30/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0
30/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	4,369.0000	2,770.0000	(36.599)	0	0	0
30/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	4,369.0000	3,433.0000	(21.424)	0	0	0
30/07/2007	R203	2007/11/01			Bond Future	8.4550	8.4450	(0.118)	0.0000	0.0000	0
30/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	931.0000	898.0000	(3.545)	0	0	0
30/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	66,082.0000	65,395.0000	(1.040)	0	0	0
30/07/2007	R203	2008/02/07			Bond Future	8.4050	8.3950	(0.119)	0.0000	0.0000	0
30/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	4,613.0000	4,608.0000	(0.108)	0	0	0
30/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	65,328.0000	64,678.0000	(0.995)	0	0	0
30/07/2007	R203	2008/05/02			Bond Future	8.3100	8.3000	(0.120)	0.0000	0.0000	0

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30/07/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	21,867.0000	22,052.0000	0.846	0	0	0
30/07/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	25,717.0000	25,262.0000	(1.769)	0	0	0
30/07/2007	R204	2007/08/02			Bond Future	8.4900	8.4800	(0.118)	0.0000	0.0000	0
30/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	5,866.0000	4,640.0000	(20.900)	0	0	0
30/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,163.0000	3,233.0000	(37.381)	0	0	0
30/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	597.0000	97.0000	(83.752)	0	0	0
30/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	15,625.0000	15,560.0000	(0.416)	0	0	0
30/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,004.0000	236.0000	(76.494)	0	0	0
30/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	18,655.0000	18,858.0000	1.088	0	0	0
30/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	21,817.0000	22,217.0000	1.833	0	0	0
30/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	21.0000	0.0000	(100.000)	0	0	0
30/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	339.0000	36.0000	(89.381)	0	0	0
30/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	35,016.0000	35,699.0000	1.951	0	0	0
30/07/2007	R204	2007/11/01			Bond Future	8.4500	8.4400	(0.118)	0.0000	0.0000	0
30/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	72,776.0000	71,983.0000	(1.090)	0	0	0
30/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,441.0000	3,346.0000	(2.761)	0	0	0
30/07/2007	R204	2008/02/07			Bond Future	8.3900	8.3800	(0.119)	0.0000	0.0000	0
30/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	74,316.0000	73,597.0000	(0.967)	0	0	0
30/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	10,174.0000	10,146.0000	(0.275)	0	0	0
30/07/2007	R204	2008/05/02			Bond Future	8.3200	8.3100	(0.120)	0.0000	0.0000	0
30/07/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	23,118.0000	23,314.0000	0.848	0	0	0
30/07/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	27,937.0000	27,447.0000	(1.754)	0	0	0
30/07/2007	R206	2007/08/02			Bond Future	8.6200	8.6100	(0.116)	0.0000	0.0000	0
30/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	17,592.0000	17,111.0000	(2.734)	0	0	0
30/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	29,689.0000	29,219.0000	(1.583)	0	0	0
30/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	41,985.0000	41,515.0000	(1.119)	0	0	0
30/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	12.0000	0.0000	(100.000)	0	0	0
30/07/2007	R206	2007/11/01			Bond Future	8.5600	8.5500	(0.117)	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
30/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,221.0000	1,191.0000	(2.457)	0	0	0
30/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	39,255.0000	38,766.0000	(1.246)	0	0	0
30/07/2007	R206	2008/02/07			Bond Future	8.4800	8.4700	(0.118)	0.0000	0.0000	0
30/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	37,756.0000	37,317.0000	(1.163)	0	0	0
30/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,542.0000	4,548.0000	0.132	0	0	0
30/07/2007	R206	2008/05/02			Bond Future	8.3800	8.3700	(0.119)	0.0000	0.0000	0
30/07/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	19,802.0000	19,476.0000	(1.646)	0	0	0
30/07/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,130.0000	14,239.0000	0.771	0	0	0
30/07/2007	R207	2007/08/02			Bond Future	8.4300	8.4300	-	0.0000	0.0000	61
30/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,983.0000	1,002.0000	(49.470)	0	0	0
30/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	105.0000	7.0000	(93.333)	0	0	0
30/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	6,968.0000	5,987.0000	(14.079)	0	0	0
30/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	19,132.0000	19,034.0000	(0.512)	0	0	0
30/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	13.0000	0.0000	(100.000)	0	0	0
30/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	22,531.0000	22,492.0000	(0.173)	0	0	0
30/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	39,542.0000	39,542.0000	-	0	0	0
30/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	39.0000	1.0000	(97.436)	0	0	0
30/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	25,951.0000	25,937.0000	(0.054)	0	0	0
30/07/2007	R207	2007/11/01			Bond Future	8.3900	8.3900	-	0.0000	0.0000	0
30/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	67,350.0000	67,272.0000	(0.116)	0	0	0
30/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,094.0000	1,017.0000	(7.038)	0	0	0
30/07/2007	R207	2008/02/07			Bond Future	8.3300	8.3300	-	0.0000	0.0000	0
30/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,741.0000	4,633.0000	(2.278)	0	0	0
30/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	65,926.0000	65,818.0000	(0.164)	0	0	0
30/07/2007	R207	2008/05/02			Bond Future	8.2700	8.2700	-	0.0000	0.0000	0
30/07/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	25,324.0000	25,184.0000	(0.553)	0	0	0
30/07/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	26,731.0000	26,591.0000	(0.524)	0	0	0
30/07/2007	R209	2007/08/02			Bond Future	7.9900	7.9700	(0.250)	0.0000	0.0000	635

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
30/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	102,489.0000	100,608.0000	(1.835)	0	0	0
30/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	131,695.0000	129,814.0000	(1.428)	0	0	0
30/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	74,703.0000	72,821.0000	(2.519)	0	0	0
30/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/07/2007	R209	2007/11/01			Bond Future	7.9550	7.9350	(0.251)	0.0000	0.0000	0
30/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	99,858.0000	97,972.0000	(1.889)	0	0	0
30/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	861.0000	867.0000	0.697	0	0	0
30/07/2007	R209	2008/02/07			Bond Future	7.9100	7.8900	(0.253)	0.0000	0.0000	0
30/07/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,874.0000	5,000.0000	2.585	0	0	0
30/07/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	99,403.0000	97,625.0000	(1.789)	0	0	0
30/07/2007	R209	2008/05/02			Bond Future	7.8550	7.8350	(0.255)	0.0000	0.0000	0
30/07/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	42,677.0000	41,484.0000	(2.795)	0	0	0
30/07/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	32,507.0000	33,236.0000	2.243	0	0	0
30/07/2007	TRT1	2007/08/02			Index Future	246.6010	246.7760	0.071	0.0000	0.0000	500
30/07/2007	TRT1	2007/11/01			Index Future	252.2280	252.4080	0.071	0.0000	0.0000	0
30/07/2007	TRT1	2008/02/07			Index Future	261.5940	259.8480	(0.667)	0.0000	0.0000	0
Grand Total:											23,846