

Derivatives High/Low Report

High/Low for 26/07/2007

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
26/07/2007	\$ / R 2007/09/17			Currency Future	6.9512	7.0487	1.403	7.0600	7.0400	2,000
26/07/2007	\$ / R 2007/12/14			Currency Future	7.0374	7.1377	1.425	7.1600	7.1600	12,785
26/07/2007	\$ / R 2008/03/17			Currency Future	7.1260	7.2301	1.461	0.0000	0.0000	4,601
26/07/2007	ALBI 2007/08/02			Index Future	250.4040	250.4040	-	0.0000	0.0000	0
26/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	36,153.0000	36,086.0000	(0.185)	0	0	0
26/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	193.0000	126.0000	(34.715)	0	0	0
26/07/2007	ALBI 2007/11/01			Index Future	256.6360	256.6360	-	0.0000	0.0000	0
26/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	41,761.0000	41,636.0000	(0.299)	0	0	0
26/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,401.0000	15,276.0000	(0.812)	0	0	0
26/07/2007	ALBI 2008/02/07			Index Future	263.6310	263.6310	-	0.0000	0.0000	0
26/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	104,032.0000	103,975.0000	(0.055)	0	0	0
26/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,722.0000	7,665.0000	(0.738)	0	0	0
26/07/2007	CRD1 2007/08/02			Index Future	107.7350	107.3360	(0.370)	0.0000	0.0000	10
26/07/2007	CRD1 2007/11/01			Index Future	110.1940	109.7850	(0.371)	0.0000	0.0000	0
26/07/2007	CRD1 2008/02/07			Index Future	114.6230	114.6230	-	0.0000	0.0000	0
26/07/2007	GOVI 2007/08/02			jGovi	251.4335	250.2710	(0.462)	0.0000	0.0000	0

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26/07/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
26/07/2007	GOVI	2007/08/02	240.50	Call	jGovi	109,335.0000	97,710.0000	(10.632)	0	0	0
26/07/2007	GOVI	2007/11/01			jGovi	257.1720	255.9825	(0.463)	0.0000	0.0000	118
26/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	1,622.0000	920.0000	(43.280)	0	0	0
26/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	79,902.0000	91,095.0000	14.008	0	0	0
26/07/2007	GOVI	2008/02/07			jGovi	263.6755	262.4560	(0.463)	0.0000	0.0000	80
26/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	23,976.0000	18,971.0000	(20.875)	0	0	0
26/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	37,221.0000	44,411.0000	19.317	0	0	0
26/07/2007	GOVI	2008/05/02			jGovi	270.1690	268.9800	(0.440)	0.0000	0.0000	0
26/07/2007	GOVI	2008/05/02	264.00	Call	jGovi	83,990.0000	75,705.0000	(9.864)	0	0	0
26/07/2007	GOVI	2008/05/02	264.00	Put	jGovi	22,300.0000	25,905.0000	16.166	0	0	0
26/07/2007	ILBI	2007/08/02			Index Future	278.2240	278.2240	-	0.0000	0.0000	0
26/07/2007	ILBI	2007/11/01			Index Future	285.1480	285.1480	-	0.0000	0.0000	0
26/07/2007	ILBI	2008/02/07			Index Future	292.9200	292.9200	-	0.0000	0.0000	0
26/07/2007	J153	2010/08/31			jSwap	9.8090	9.9640	1.580	0.0000	0.0000	0
26/07/2007	J157	2015/09/15			jSwap	9.3550	9.5380	1.956	0.0000	0.0000	0
26/07/2007	J186	2026/12/21			jSwap	8.6030	8.7630	1.860	0.0000	0.0000	0
26/07/2007	J201	2014/12/22			jSwap	9.4340	9.6260	2.035	0.0000	0.0000	0
26/07/2007	J203	2017/09/15			jSwap	9.2070	9.3670	1.738	0.0000	0.0000	0
26/07/2007	J204	2018/12/21			jSwap	9.1140	9.2790	1.810	0.0000	0.0000	0
26/07/2007	J207	2020/01/15			jSwap	9.0300	9.1960	1.838	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
26/07/2007	JBAR	2005/12/21			jBar	9.8670	9.8670	-	0.0000	0.0000	0
26/07/2007	JFRA	2007/08/02			jFra	9.9420	9.9350	(0.070)	0.0000	0.0000	0
26/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,941.0000	5,924.0000	(0.286)	0	0	0
26/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/07/2007	JFRA	2007/08/23			jFra	10.0690	10.0740	0.050	0.0000	0.0000	0
26/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,025.0000	1,011.0000	(1.366)	0	0	0
26/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	109.0000	106.0000	(2.752)	0	0	0
26/07/2007	JFRA	2007/11/01			jFra	10.1580	10.2110	0.522	0.0000	0.0000	0
26/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,947.0000	7,085.0000	1.986	0	0	0
26/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/07/2007	JFRA	2008/02/07			jFra	10.1740	10.2640	0.885	0.0000	0.0000	0
26/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,104.0000	18,193.0000	0.492	0	0	0
26/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,571.0000	11,438.0000	(1.149)	0	0	0
26/07/2007	JFRA	2008/05/02			jFra	10.1630	10.2870	1.220	0.0000	0.0000	0
26/07/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,649.0000	17,455.0000	(1.099)	0	0	0
26/07/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,419.0000	17,545.0000	0.723	0	0	0
26/07/2007	JFRA	2008/08/07			jFra	10.0160	10.1470	1.308	0.0000	0.0000	0
26/07/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,616.0000	20,425.0000	(0.926)	0	0	0
26/07/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,046.0000	20,175.0000	0.644	0	0	0
26/07/2007	JFRA	2008/11/06			jFra	9.9210	10.0460	1.260	0.0000	0.0000	0
26/07/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	23,044.0000	22,863.0000	(0.785)	0	0	0
26/07/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,243.0000	22,366.0000	0.553	0	0	0
26/07/2007	JN02	2007/08/02			jNote	9.9770	10.0850	1.082	0.0000	0.0000	0
26/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,213.0000	15,071.0000	14.062	0	0	0
26/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	110.0000	35.0000	(68.182)	0	0	0
26/07/2007	JN02	2007/11/01			jNote	9.9350	10.0790	1.449	0.0000	0.0000	0
26/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	3,994.0000	3,324.0000	(16.775)	0	0	0

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26/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,846.0000	22,748.0000	9.124	0	0	0
26/07/2007	JN02	2008/02/07			jNote	9.8420	10.0180	1.788	0.0000	0.0000	0
26/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,237.0000	7,172.0000	(12.929)	0	0	0
26/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,296.0000	25,352.0000	8.826	0	0	0
26/07/2007	JN02	2008/05/02			jNote	9.7450	9.9530	2.134	0.0000	0.0000	0
26/07/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,091.0000	17,866.0000	11.031	0	0	0
26/07/2007	JN02	2008/05/02	10.00	Put	Option on jNote	19,107.0000	17,127.0000	(10.363)	0	0	0
26/07/2007	JN05	2007/08/02			jNote	9.5610	9.7590	2.071	0.0000	0.0000	0
26/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	149.0000	4.0000	(97.315)	0	0	0
26/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	12,348.0000	19,893.0000	61.103	0	0	0
26/07/2007	JN05	2007/11/01			jNote	9.5100	9.7210	2.219	0.0000	0.0000	0
26/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	3,226.0000	1,740.0000	(46.063)	0	0	0
26/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	23,255.0000	29,928.0000	28.695	0	0	0
26/07/2007	JN05	2008/02/07			jNote	9.4370	9.6560	2.321	0.0000	0.0000	0
26/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,520.0000	5,079.0000	(32.460)	0	0	0
26/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	24,714.0000	30,763.0000	24.476	0	0	0
26/07/2007	JN05	2008/05/02			jNote	9.3680	9.5930	2.402	0.0000	0.0000	0
26/07/2007	JN05	2008/05/02	9.50	Call	Option on jNote	15,772.0000	20,147.0000	27.739	0	0	0
26/07/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,480.0000	15,005.0000	(22.972)	0	0	0
26/07/2007	JN10	2007/08/02			jNote	9.1040	9.2700	1.823	0.0000	0.0000	0
26/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	729.0000	13.0000	(98.217)	0	0	0
26/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	7,433.0000	17,290.0000	132.611	0	0	0
26/07/2007	JN10	2007/11/01			jNote	9.0530	9.2250	1.900	0.0000	0.0000	0
26/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	8,749.0000	4,622.0000	(47.171)	0	0	0
26/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	12,171.0000	19,044.0000	56.470	0	0	0
26/07/2007	JN10	2008/02/07			jNote	8.9880	9.1640	1.958	0.0000	0.0000	0
26/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	15,052.0000	9,878.0000	(34.374)	0	0	0

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26/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	14,273.0000	20,405.0000	42.962	0	0	0
26/07/2007	JN10	2008/05/02			jNote	8.9270	9.1040	1.983	0.0000	0.0000	0
26/07/2007	JN10	2008/05/02	9.00	Put	Option on jNote	19,283.0000	13,676.0000	(29.077)	0	0	0
26/07/2007	JN10	2008/05/02	9.00	Call	Option on jNote	15,940.0000	21,781.0000	36.644	0	0	0
26/07/2007	JROD	2007/07/31			jRod	8.9570	8.9560	(0.011)	0.0000	0.0000	0
26/07/2007	JROD	2007/08/31			jRod	9.2600	9.2530	(0.076)	0.0000	0.0000	0
26/07/2007	JROD	2007/09/28			jRod	9.5610	9.5510	(0.105)	0.0000	0.0000	0
26/07/2007	JROD	2007/10/31			jRod	9.4400	9.4340	(0.064)	0.0000	0.0000	0
26/07/2007	JROD	2007/11/30			jRod	9.7100	9.7030	(0.072)	0.0000	0.0000	0
26/07/2007	JROD	2007/12/31			jRod	9.9140	9.9050	(0.091)	0.0000	0.0000	0
26/07/2007	JROD	2008/01/31			jRod	9.7130	9.7050	(0.082)	0.0000	0.0000	0
26/07/2007	JROD	2008/02/29			jRod	9.8980	9.8900	(0.081)	0.0000	0.0000	0
26/07/2007	JROD	2008/03/31			jRod	10.0490	10.0400	(0.090)	0.0000	0.0000	0
26/07/2007	OTH1	2007/08/02			Index Future	245.7240	244.3280	(0.568)	0.0000	0.0000	15
26/07/2007	OTH1	2007/11/01			Index Future	251.3320	249.9040	(0.568)	0.0000	0.0000	0
26/07/2007	OTH1	2008/02/07			Index Future	258.7630	258.7630	-	0.0000	0.0000	0
26/07/2007	R153	2007/08/02			Bond Future	9.0300	9.1500	1.329	0.0000	0.0000	1,451
26/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	1,813.0000	609.0000	(66.409)	0	0	0
26/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	14,968.0000	18,318.0000	22.381	0	0	0
26/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
26/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,654.0000	4,802.0000	80.934	0	0	0

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26/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	8,045.0000	11,249.0000	39.826	0	0	0
26/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,770.0000	9,865.0000	45.716	0	0	0
26/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	307.0000	50.0000	(83.713)	0	0	0
26/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	171.0000	22.0000	(87.135)	0	0	0
26/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	36,586.0000	39,939.0000	9.165	0	0	0
26/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	9,377.0000	12,649.0000	34.894	0	0	0
26/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	89.0000	9.0000	(89.888)	0	0	0
26/07/2007	R153	2007/11/01			Bond Future	9.0250	9.1450	1.330	0.0000	0.0000	0
26/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	21,324.0000	24,089.0000	12.967	0	0	0
26/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,015.0000	678.0000	(33.202)	0	0	0
26/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	173.0000	102.0000	(41.040)	0	0	0
26/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	33,840.0000	36,871.0000	8.957	0	0	0
26/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	444.0000	279.0000	(37.162)	0	0	0
26/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	27,406.0000	30,344.0000	10.720	0	0	0
26/07/2007	R153	2008/02/07			Bond Future	8.9600	9.0800	1.339	0.0000	0.0000	0
26/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	20,609.0000	22,755.0000	10.413	0	0	0
26/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3,689.0000	3,008.0000	(18.460)	0	0	0
26/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	25,382.0000	27,721.0000	9.215	0	0	0
26/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2,423.0000	1,936.0000	(20.099)	0	0	0
26/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,527.0000	1,193.0000	(21.873)	0	0	0
26/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	30,566.0000	33,059.0000	8.156	0	0	0
26/07/2007	R153	2008/05/02			Bond Future	8.8300	8.9500	1.359	0.0000	0.0000	0
26/07/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	12,259.0000	10,834.0000	(11.624)	0	0	0
26/07/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	8,581.0000	9,755.0000	13.681	0	0	0
26/07/2007	R157	2007/08/02			Bond Future	8.4200	8.5100	1.069	0.0000	0.0000	11
26/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	464.0000	977.0000	110.560	0	0	0
26/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	22,711.0000	16,848.0000	(25.816)	0	0	0
26/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	141.0000	316.0000	124.113	0	0	0
26/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	47,224.0000	53,397.0000	13.072	0	0	57
26/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	19,543.0000	13,882.0000	(28.967)	0	0	0

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26/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	39,111.0000	32,947.0000	(15.760)	0	0	0
26/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,947.0000	5,240.0000	77.808	0	0	0
26/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	7.0000	16.0000	128.571	0	0	0
26/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	8,436.0000	4,556.0000	(45.993)	0	0	0
26/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	265.0000	576.0000	117.358	0	0	0
26/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	25,942.0000	19,943.0000	(23.125)	0	0	0
26/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	83,967.0000	90,140.0000	7.352	0	0	0
26/07/2007	R157	2007/11/01			Bond Future	8.4100	8.5000	1.070	0.0000	0.0000	0
26/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	2,906.0000	2,111.0000	(27.357)	0	0	0
26/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	48,222.0000	53,447.0000	10.835	0	0	0
26/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	436.0000	283.0000	(35.092)	0	0	0
26/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	64,239.0000	69,883.0000	8.786	0	0	0
26/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,207.0000	831.0000	(31.152)	0	0	0
26/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,207.0000	831.0000	(31.152)	0	0	0
26/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	64,239.0000	69,883.0000	8.786	0	0	0
26/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	81,496.0000	87,363.0000	7.199	0	0	0
26/07/2007	R157	2008/02/07			Bond Future	8.3800	8.4700	1.074	0.0000	0.0000	343
26/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	64,393.0000	69,300.0000	7.620	0	0	0
26/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	5,202.0000	4,251.0000	(18.281)	0	0	0
26/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	79,646.0000	84,903.0000	6.600	0	0	0
26/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,985.0000	2,384.0000	(20.134)	0	0	0
26/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	8,546.0000	7,136.0000	(16.499)	0	0	0
26/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	50,561.0000	55,009.0000	8.797	0	0	0
26/07/2007	R157	2008/05/02			Bond Future	8.3300	8.4200	1.080	0.0000	0.0000	0
26/07/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	29,903.0000	26,646.0000	(10.892)	0	0	0
26/07/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	19,116.0000	21,585.0000	12.916	0	0	0
26/07/2007	R186	2007/08/02			Bond Future	8.1750	8.2650	1.101	0.0000	0.0000	5
26/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	762.0000	1,619.0000	112.467	0	0	0
26/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,897.0000	8,728.0000	78.232	0	0	0
26/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	31,153.0000	21,935.0000	(29.589)	0	0	0
26/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	13,301.0000	7,057.0000	(46.944)	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
26/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	36,227.0000	26,671.0000	(26.378)	0	0	0
26/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	434.0000	952.0000	119.355	0	0	0
26/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	41,387.0000	31,605.0000	(23.635)	0	0	0
26/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	229.0000	522.0000	127.948	0	0	0
26/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	62,258.0000	52,199.0000	(16.157)	0	0	0
26/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	11.0000	27.0000	145.455	0	0	0
26/07/2007	R186	2007/11/01			Bond Future	8.1350	8.2250	1.106	0.0000	0.0000	0
26/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	832.0000	546.0000	(34.375)	0	0	0
26/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	5,478.0000	4,016.0000	(26.689)	0	0	0
26/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	139,275.0000	149,052.0000	7.020	0	0	0
26/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	80,196.0000	88,798.0000	10.726	0	0	0
26/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	108,316.0000	117,678.0000	8.643	0	0	0
26/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	2,301.0000	1,599.0000	(30.508)	0	0	0
26/07/2007	R186	2008/02/07			Bond Future	8.0800	8.1700	1.114	0.0000	0.0000	0
26/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	23,005.0000	19,453.0000	(15.440)	0	0	0
26/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	61,006.0000	67,519.0000	10.676	0	0	0
26/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	82,490.0000	90,043.0000	9.156	0	0	0
26/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,520.0000	12,007.0000	(17.307)	0	0	0
26/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,573.0000	6,919.0000	(19.293)	0	0	0
26/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	107,578.0000	115,991.0000	7.820	0	0	0
26/07/2007	R186	2008/05/02			Bond Future	8.0200	8.1100	1.122	0.0000	0.0000	0
26/07/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	42,293.0000	37,274.0000	(11.867)	0	0	0
26/07/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	44,550.0000	49,614.0000	11.367	0	0	0
26/07/2007	R196	2007/08/02			Bond Future	9.3410	9.4530	1.199	0.0000	0.0000	0
26/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	8,536.0000	10,142.0000	18.814	0	0	0
26/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	12,176.0000	13,782.0000	13.190	0	0	0
26/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,834.0000	17,440.0000	10.143	0	0	0
26/07/2007	R196	2007/11/01			Bond Future	9.2010	9.3360	1.467	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
26/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,885.0000	8,142.0000	18.257	0	0	0
26/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,346.0000	953.0000	(29.198)	0	0	0
26/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,074.0000	13,598.0000	12.622	0	0	0
26/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	712.0000	478.0000	(32.865)	0	0	0
26/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	343.0000	217.0000	(36.735)	0	0	0
26/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	9,341.0000	10,756.0000	15.148	0	0	0
26/07/2007	R196	2008/02/07			Bond Future	9.0460	9.2080	1.791	0.0000	0.0000	0
26/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,113.0000	9,198.0000	13.374	0	0	0
26/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,863.0000	11,055.0000	12.086	0	0	0
26/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,990.0000	1,591.0000	(20.050)	0	0	0
26/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,723.0000	2,217.0000	(18.582)	0	0	0
26/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,548.0000	7,515.0000	14.768	0	0	0
26/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,631.0000	3,007.0000	(17.185)	0	0	0
26/07/2007	R196	2008/05/02			Bond Future	8.9230	9.0970	1.950	0.0000	0.0000	0
26/07/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	3,883.0000	4,551.0000	17.203	0	0	0
26/07/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,480.0000	3,800.0000	(15.179)	0	0	0
26/07/2007	R201	2007/08/02			Bond Future	8.4550	8.5450	1.064	0.0000	0.0000	0
26/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	18,776.0000	14,073.0000	(25.048)	0	0	0
26/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	157.0000	353.0000	124.841	0	0	0
26/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	29,223.0000	24,338.0000	(16.716)	0	0	0
26/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	10.0000	24.0000	140.000	0	0	0
26/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	16,231.0000	11,667.0000	(28.119)	0	0	0
26/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,950.0000	5,136.0000	74.102	0	0	0
26/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	5,403.0000	2,690.0000	(50.213)	0	0	0
26/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	283.0000	619.0000	118.728	0	0	0
26/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	492.0000	1,035.0000	110.366	0	0	0
26/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	13,759.0000	9,402.0000	(31.667)	0	0	0
26/07/2007	R201	2007/11/01			Bond Future	8.4000	8.4900	1.071	8.4500	8.4500	91
26/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	502.0000	338.0000	(32.669)	0	0	0
26/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	64,362.0000	68,993.0000	7.195	0	0	0
26/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	50,824.0000	55,252.0000	8.712	0	0	0
26/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	38,322.0000	42,396.0000	10.631	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
26/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	2,829.0000	2,108.0000	(25.486)	0	0	0
26/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,267.0000	900.0000	(28.966)	0	0	0
26/07/2007	R201	2008/02/07			Bond Future	8.3150	8.4050	1.082	0.0000	0.0000	0
26/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	7,903.0000	6,651.0000	(15.842)	0	0	0
26/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	60,462.0000	64,584.0000	6.818	0	0	0
26/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,907.0000	2,344.0000	(19.367)	0	0	0
26/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	37,944.0000	41,377.0000	9.048	0	0	0
26/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	48,615.0000	52,435.0000	7.858	0	0	0
26/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,929.0000	4,063.0000	(17.569)	0	0	0
26/07/2007	R201	2008/05/02			Bond Future	8.2200	8.3100	1.095	0.0000	0.0000	0
26/07/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	27,234.0000	24,418.0000	(10.340)	0	0	0
26/07/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	13,035.0000	14,810.0000	13.617	0	0	0
26/07/2007	R203	2007/08/02			Bond Future	8.3450	8.4350	1.078	0.0000	0.0000	0
26/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	46.0000	109.0000	136.957	0	0	0
26/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
26/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	42,712.0000	36,698.0000	(14.080)	0	0	0
26/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	29,976.0000	24,023.0000	(19.859)	0	0	0
26/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	11,825.0000	7,197.0000	(39.137)	0	0	0
26/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	23,633.0000	17,838.0000	(24.521)	0	0	0
26/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	26,794.0000	20,900.0000	(21.997)	0	0	0
26/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,493.0000	2,881.0000	92.967	0	0	0
26/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	178.0000	399.0000	124.157	0	0	0
26/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	95.0000	217.0000	128.421	0	0	0
26/07/2007	R203	2007/11/01			Bond Future	8.2950	8.3850	1.085	0.0000	0.0000	0
26/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,777.0000	1,250.0000	(29.657)	0	0	0
26/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	56,388.0000	61,807.0000	9.610	0	0	0
26/07/2007	R203	2008/02/07			Bond Future	8.2300	8.3200	1.094	0.0000	0.0000	0
26/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	56,120.0000	60,796.0000	8.332	0	0	0
26/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	6,783.0000	5,586.0000	(17.647)	0	0	0
26/07/2007	R203	2008/05/02			Bond Future	8.1500	8.2400	1.104	0.0000	0.0000	0

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26/07/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	20,857.0000	23,517.0000	12.754	0	0	0
26/07/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	27,318.0000	24,161.0000	(11.556)	0	0	0
26/07/2007	R204	2007/08/02			Bond Future	8.3350	8.4250	1.080	0.0000	0.0000	0
26/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	362.0000	684.0000	88.950	0	0	0
26/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	25,968.0000	19,891.0000	(23.402)	0	0	0
26/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	13,868.0000	8,977.0000	(35.268)	0	0	0
26/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	29,254.0000	23,050.0000	(21.207)	0	0	0
26/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	45,988.0000	39,597.0000	(13.897)	0	0	0
26/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	119.0000	232.0000	94.958	0	0	0
26/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	8.0000	16.0000	100.000	0	0	0
26/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,180.0000	3,688.0000	69.174	0	0	0
26/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	211.0000	407.0000	92.891	0	0	0
26/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	32,582.0000	26,296.0000	(19.293)	0	0	0
26/07/2007	R204	2007/11/01			Bond Future	8.2900	8.3800	1.086	0.0000	0.0000	0
26/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	5,240.0000	4,164.0000	(20.534)	0	0	0
26/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	63,337.0000	68,603.0000	8.314	0	0	0
26/07/2007	R204	2008/02/07			Bond Future	8.2250	8.3150	1.094	0.0000	0.0000	0
26/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	13,203.0000	11,483.0000	(13.027)	0	0	0
26/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	65,858.0000	70,426.0000	6.936	0	0	0
26/07/2007	R204	2008/05/02			Bond Future	8.1550	8.2450	1.104	0.0000	0.0000	0
26/07/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	22,529.0000	25,393.0000	12.713	0	0	0
26/07/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	29,119.0000	25,738.0000	(11.611)	0	0	0
26/07/2007	R206	2007/08/02			Bond Future	8.4500	8.5400	1.065	0.0000	0.0000	0
26/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	33,957.0000	38,218.0000	12.548	0	0	0
26/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
26/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	21,669.0000	25,922.0000	19.627	0	0	0
26/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,002.0000	13,905.0000	39.022	0	0	0
26/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	449.0000	92.0000	(79.510)	0	0	0
26/07/2007	R206	2007/11/01			Bond Future	8.3900	8.4800	1.073	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
26/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,232.0000	1,638.0000	(26.613)	0	0	0
26/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	32,435.0000	35,997.0000	10.982	0	0	0
26/07/2007	R206	2008/02/07			Bond Future	8.2950	8.3850	1.085	0.0000	0.0000	0
26/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	6,603.0000	5,527.0000	(16.296)	0	0	0
26/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	31,531.0000	34,497.0000	9.407	0	0	0
26/07/2007	R206	2008/05/02			Bond Future	8.1950	8.2850	1.098	0.0000	0.0000	0
26/07/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	15,764.0000	17,656.0000	12.002	0	0	0
26/07/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	18,176.0000	16,125.0000	(11.284)	0	0	0
26/07/2007	R207	2007/08/02			Bond Future	8.2850	8.3750	1.086	0.0000	0.0000	61
26/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	497.0000	1,246.0000	150.704	0	0	0
26/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	15,927.0000	10,173.0000	(36.127)	0	0	0
26/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	2.0000	8.0000	300.000	0	0	0
26/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	29,491.0000	23,032.0000	(21.902)	0	0	0
26/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	32,943.0000	26,458.0000	(19.686)	0	0	0
26/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	7.0000	24.0000	242.857	0	0	0
26/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	36,384.0000	29,888.0000	(17.854)	0	0	0
26/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	19.0000	62.0000	226.316	0	0	0
26/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	49,987.0000	43,485.0000	(13.007)	0	0	0
26/07/2007	R207	2007/11/01			Bond Future	8.2300	8.3200	1.094	0.0000	0.0000	0
26/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,113.0000	1,477.0000	(30.099)	0	0	0
26/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	56,907.0000	62,741.0000	10.252	0	0	0
26/07/2007	R207	2008/02/07			Bond Future	8.1800	8.2670	1.064	0.0000	0.0000	0
26/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	57,301.0000	62,260.0000	8.654	0	0	0
26/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,791.0000	5,538.0000	(18.451)	0	0	0
26/07/2007	R207	2008/05/02			Bond Future	8.1250	8.2150	1.108	0.0000	0.0000	0
26/07/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	22,063.0000	24,905.0000	12.881	0	0	0
26/07/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	30,922.0000	27,374.0000	(11.474)	0	0	0
26/07/2007	R209	2007/08/02			Bond Future	7.8850	7.9750	1.141	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
26/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	121,736.0000	130,285.0000	7.023	0	0	0
26/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	92,530.0000	101,079.0000	9.239	0	0	0
26/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	64,743.0000	73,292.0000	13.205	0	0	0
26/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/07/2007	R209	2007/11/01			Bond Future	7.8500	7.9400	1.146	0.0000	0.0000	0
26/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,433.0000	947.0000	(33.915)	0	0	0
26/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	90,419.0000	98,525.0000	8.965	0	0	0
26/07/2007	R209	2008/02/07			Bond Future	7.8000	7.8900	1.154	0.0000	0.0000	0
26/07/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	6,523.0000	5,173.0000	(20.696)	0	0	0
26/07/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	90,487.0000	97,797.0000	8.079	0	0	0
26/07/2007	R209	2008/05/02			Bond Future	7.7500	7.8400	1.161	0.0000	0.0000	0
26/07/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	37,735.0000	41,998.0000	11.297	0	0	0
26/07/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	37,735.0000	33,268.0000	(11.838)	0	0	0
26/07/2007	TRT1	2007/08/02			Index Future	248.3880	247.2340	(0.465)	0.0000	0.0000	500
26/07/2007	TRT1	2007/11/01			Index Future	254.0570	252.8760	(0.465)	0.0000	0.0000	0
26/07/2007	TRT1	2008/02/07			Index Future	261.5940	261.5940	-	0.0000	0.0000	0
Grand Total:											22,763