

# Derivatives High/Low Report

High/Low for 27/07/2007

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
27/07/2007	\$ / R 2007/09/17			Currency Future	7.0487	7.1491	1.424	0.0000	0.0000	1,885
27/07/2007	\$ / R 2007/12/14			Currency Future	7.1377	7.2405	1.440	7.2400	7.2200	12,785
27/07/2007	\$ / R 2008/03/17			Currency Future	7.2301	7.3378	1.490	0.0000	0.0000	4,601
27/07/2007	ALBI 2007/08/02			Index Future	250.4040	250.4040	-	0.0000	0.0000	0
27/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	36,086.0000	36,034.0000	(0.144)	0	0	0
27/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	126.0000	74.0000	(41.270)	0	0	0
27/07/2007	ALBI 2007/11/01			Index Future	256.6360	256.6360	-	0.0000	0.0000	0
27/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,276.0000	15,152.0000	(0.812)	0	0	0
27/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	41,636.0000	41,512.0000	(0.298)	0	0	0
27/07/2007	ALBI 2008/02/07			Index Future	263.6310	263.6310	-	0.0000	0.0000	0
27/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,665.0000	7,607.0000	(0.757)	0	0	0
27/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	103,975.0000	103,917.0000	(0.056)	0	0	0
27/07/2007	CRD1 2007/08/02			Index Future	107.3360	107.0720	(0.246)	0.0000	0.0000	10
27/07/2007	CRD1 2007/11/01			Index Future	109.7850	109.5160	(0.245)	0.0000	0.0000	0
27/07/2007	CRD1 2008/02/07			Index Future	114.6230	114.6230	-	0.0000	0.0000	0
27/07/2007	GOVI 2007/08/02			jGovi	250.2710	249.6275	(0.257)	0.0000	0.0000	0

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27/07/2007	GOVI	2007/08/02	240.50	Call	jGovi	97,710.0000	91,275.0000	(6.586)	0	0	0
27/07/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
27/07/2007	GOVI	2007/11/01			jGovi	255.9825	255.3245	(0.257)	0.0000	0.0000	118
27/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	91,095.0000	97,403.0000	6.925	0	0	0
27/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	920.0000	648.0000	(29.565)	0	0	0
27/07/2007	GOVI	2008/02/07			jGovi	262.4560	261.7805	(0.257)	0.0000	0.0000	80
27/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	44,411.0000	48,692.0000	9.640	0	0	0
27/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	18,971.0000	16,497.0000	(13.041)	0	0	0
27/07/2007	GOVI	2008/05/02			jGovi	268.9800	268.3710	(0.226)	0.0000	0.0000	0
27/07/2007	GOVI	2008/05/02	264.00	Put	jGovi	25,905.0000	27,877.0000	7.612	0	0	0
27/07/2007	GOVI	2008/05/02	264.00	Call	jGovi	75,705.0000	71,587.0000	(5.440)	0	0	0
27/07/2007	ILBI	2007/08/02			Index Future	278.2240	278.2240	-	0.0000	0.0000	0
27/07/2007	ILBI	2007/11/01			Index Future	285.1480	285.1480	-	0.0000	0.0000	0
27/07/2007	ILBI	2008/02/07			Index Future	292.9200	292.9200	-	0.0000	0.0000	0
27/07/2007	J153	2010/08/31			jSwap	9.9640	10.0200	0.562	0.0000	0.0000	0
27/07/2007	J157	2015/09/15			jSwap	9.5380	9.6280	0.944	0.0000	0.0000	0
27/07/2007	J186	2026/12/21			jSwap	8.7630	8.8650	1.164	0.0000	0.0000	0
27/07/2007	J201	2014/12/22			jSwap	9.6260	9.7160	0.935	0.0000	0.0000	0
27/07/2007	J203	2017/09/15			jSwap	9.3670	9.4700	1.100	0.0000	0.0000	0
27/07/2007	J204	2018/12/21			jSwap	9.2790	9.3740	1.024	0.0000	0.0000	0
27/07/2007	J207	2020/01/15			jSwap	9.1960	9.2870	0.990	0.0000	0.0000	0

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27/07/2007	JBAR	2005/12/21			jBar	9.8670	9.8750	0.081	0.0000	0.0000	0
27/07/2007	JFRA	2007/08/02			jFra	9.9350	9.9270	(0.081)	0.0000	0.0000	0
27/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,924.0000	5,904.0000	(0.338)	0	0	0
27/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/07/2007	JFRA	2007/08/23			jFra	10.0740	10.0820	0.079	0.0000	0.0000	0
27/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	106.0000	104.0000	(1.887)	0	0	0
27/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,011.0000	993.0000	(1.780)	0	0	0
27/07/2007	JFRA	2007/11/01			jFra	10.2110	10.2590	0.470	0.0000	0.0000	0
27/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,085.0000	7,209.0000	1.750	0	0	0
27/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
27/07/2007	JFRA	2008/02/07			jFra	10.2640	10.3310	0.653	0.0000	0.0000	0
27/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,193.0000	18,251.0000	0.319	0	0	0
27/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,438.0000	11,329.0000	(0.953)	0	0	0
27/07/2007	JFRA	2008/05/02			jFra	10.2870	10.3780	0.885	0.0000	0.0000	0
27/07/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,545.0000	17,630.0000	0.484	0	0	0
27/07/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,455.0000	17,304.0000	(0.865)	0	0	0
27/07/2007	JFRA	2008/08/07			jFra	10.1470	10.2570	1.084	0.0000	0.0000	0
27/07/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,175.0000	20,279.0000	0.515	0	0	0
27/07/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,425.0000	20,262.0000	(0.798)	0	0	0
27/07/2007	JFRA	2008/11/06			jFra	10.0460	10.1490	1.025	0.0000	0.0000	0
27/07/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,366.0000	22,464.0000	0.438	0	0	0
27/07/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,863.0000	22,710.0000	(0.669)	0	0	0
27/07/2007	JN02	2007/08/02			jNote	10.0850	10.1600	0.744	0.0000	0.0000	0
27/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	15,071.0000	16,387.0000	8.732	0	0	0
27/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	35.0000	10.0000	(71.429)	0	0	0
27/07/2007	JN02	2007/11/01			jNote	10.0790	10.1610	0.814	0.0000	0.0000	0
27/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,748.0000	23,849.0000	4.840	0	0	0

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27/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	3,324.0000	2,966.0000	(10.770)	0	0	0
27/07/2007	JN02	2008/02/07			jNote	10.0180	10.1020	0.838	0.0000	0.0000	0
27/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	7,172.0000	6,685.0000	(6.790)	0	0	0
27/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,352.0000	26,346.0000	3.921	0	0	0
27/07/2007	JN02	2008/05/02			jNote	9.9530	10.0300	0.774	0.0000	0.0000	0
27/07/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,127.0000	16,409.0000	(4.192)	0	0	0
27/07/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,866.0000	18,534.0000	3.739	0	0	0
27/07/2007	JN05	2007/08/02			jNote	9.7590	9.8380	0.810	0.0000	0.0000	0
27/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	19,893.0000	22,939.0000	15.312	0	0	0
27/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	4.0000	0.0000	(100.000)	0	0	0
27/07/2007	JN05	2007/11/01			jNote	9.7210	9.8060	0.874	0.0000	0.0000	0
27/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	29,928.0000	32,764.0000	9.476	0	0	0
27/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,740.0000	1,311.0000	(24.655)	0	0	0
27/07/2007	JN05	2008/02/07			jNote	9.6560	9.7460	0.932	0.0000	0.0000	0
27/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	30,763.0000	33,407.0000	8.595	0	0	0
27/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	5,079.0000	4,256.0000	(16.204)	0	0	0
27/07/2007	JN05	2008/05/02			jNote	9.5930	9.6850	0.959	0.0000	0.0000	0
27/07/2007	JN05	2008/05/02	9.50	Call	Option on jNote	20,147.0000	22,107.0000	9.728	0	0	0
27/07/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,005.0000	13,374.0000	(10.870)	0	0	0
27/07/2007	JN10	2007/08/02			jNote	9.2700	9.3760	1.143	0.0000	0.0000	0
27/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	17,290.0000	23,966.0000	38.612	0	0	0
27/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	13.0000	0.0000	(100.000)	0	0	0
27/07/2007	JN10	2007/11/01			jNote	9.2250	9.3340	1.182	0.0000	0.0000	0
27/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,622.0000	2,875.0000	(37.797)	0	0	0
27/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	19,044.0000	24,194.0000	27.043	0	0	0
27/07/2007	JN10	2008/02/07			jNote	9.1640	9.2740	1.200	0.0000	0.0000	0
27/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,878.0000	7,351.0000	(25.582)	0	0	0

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27/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	20,405.0000	24,864.0000	21.852	0	0	0
27/07/2007	JN10	2008/05/02			jNote	9.1040	9.2130	1.197	0.0000	0.0000	0
27/07/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,676.0000	10,835.0000	(20.774)	0	0	0
27/07/2007	JN10	2008/05/02	9.00	Call	Option on jNote	21,781.0000	25,904.0000	18.929	0	0	0
27/07/2007	JROD	2007/07/31			jRod	8.9560	8.9550	(0.011)	0.0000	0.0000	0
27/07/2007	JROD	2007/08/31			jRod	9.2530	9.2450	(0.086)	0.0000	0.0000	0
27/07/2007	JROD	2007/09/28			jRod	9.5510	9.5360	(0.157)	0.0000	0.0000	0
27/07/2007	JROD	2007/10/31			jRod	9.4340	9.4270	(0.074)	0.0000	0.0000	0
27/07/2007	JROD	2007/11/30			jRod	9.7030	9.6990	(0.041)	0.0000	0.0000	0
27/07/2007	JROD	2007/12/31			jRod	9.9050	9.9080	0.030	0.0000	0.0000	0
27/07/2007	JROD	2008/01/31			jRod	9.7050	9.7150	0.103	0.0000	0.0000	0
27/07/2007	JROD	2008/02/29			jRod	9.8900	9.9070	0.172	0.0000	0.0000	0
27/07/2007	JROD	2008/03/31			jRod	10.0400	10.0680	0.279	0.0000	0.0000	0
27/07/2007	OTH1	2007/08/02			Index Future	244.3280	243.7710	(0.228)	0.0000	0.0000	15
27/07/2007	OTH1	2007/11/01			Index Future	249.9040	249.3340	(0.228)	0.0000	0.0000	0
27/07/2007	OTH1	2008/02/07			Index Future	258.7630	258.7630	-	0.0000	0.0000	0
27/07/2007	R153	2007/08/02			Bond Future	9.1500	9.2200	0.765	0.0000	0.0000	1,451
27/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	609.0000	225.0000	(63.054)	0	0	0
27/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22.0000	3.0000	(86.364)	0	0	0
27/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,802.0000	6,368.0000	32.611	0	0	0
27/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	39,939.0000	41,889.0000	4.882	0	0	0

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27/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	11,249.0000	13,180.0000	17.166	0	0	0
27/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	18,318.0000	20,268.0000	10.645	0	0	0
27/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	12,649.0000	14,591.0000	15.353	0	0	0
27/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	50.0000	9.0000	(82.000)	0	0	0
27/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	9,865.0000	11,774.0000	19.351	0	0	0
27/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
27/07/2007	R153	2007/11/01			Bond Future	9.1450	9.2350	0.984	0.0000	0.0000	0
27/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	678.0000	488.0000	(28.024)	0	0	0
27/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	24,089.0000	26,218.0000	8.838	0	0	0
27/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	279.0000	191.0000	(31.541)	0	0	0
27/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	102.0000	66.0000	(35.294)	0	0	0
27/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	30,344.0000	32,576.0000	7.356	0	0	0
27/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	36,871.0000	39,155.0000	6.195	0	0	0
27/07/2007	R153	2008/02/07			Bond Future	9.0800	9.2150	1.487	0.0000	0.0000	0
27/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	22,755.0000	25,280.0000	11.096	0	0	0
27/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3,008.0000	2,364.0000	(21.410)	0	0	0
27/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,936.0000	1,485.0000	(23.295)	0	0	0
27/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	27,721.0000	30,439.0000	9.805	0	0	0
27/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	33,059.0000	35,927.0000	8.675	0	0	0
27/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,193.0000	893.0000	(25.147)	0	0	0
27/07/2007	R153	2008/05/02			Bond Future	8.9500	9.1000	1.676	0.0000	0.0000	0
27/07/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	10,834.0000	9,210.0000	(14.990)	0	0	0
27/07/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	9,755.0000	11,366.0000	16.515	0	0	0
27/07/2007	R157	2007/08/02			Bond Future	8.5100	8.5700	0.705	0.0000	0.0000	11
27/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,240.0000	7,306.0000	39.427	0	0	0
27/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	316.0000	484.0000	53.165	0	0	0
27/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	977.0000	1,481.0000	51.586	0	0	0
27/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	13,882.0000	10,292.0000	(25.861)	0	0	0
27/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	19,943.0000	16,017.0000	(19.686)	0	0	0
27/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	53,397.0000	57,491.0000	7.667	0	0	35

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27/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	4,556.0000	2,528.0000	(44.513)	0	0	0
27/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	90,140.0000	94,234.0000	4.542	0	0	0
27/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	576.0000	879.0000	52.604	0	0	0
27/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	16,848.0000	13,057.0000	(22.501)	0	0	0
27/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	32,947.0000	28,860.0000	(12.405)	0	0	0
27/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	16.0000	23.0000	43.750	0	0	0
27/07/2007	R157	2007/11/01			Bond Future	8.5000	8.5650	0.765	8.5100	8.5100	250
27/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	53,447.0000	57,306.0000	7.220	0	0	0
27/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	2,111.0000	1,645.0000	(22.075)	0	0	0
27/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	69,883.0000	73,997.0000	5.887	0	0	0
27/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	831.0000	620.0000	(25.391)	0	0	0
27/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	831.0000	620.0000	(25.391)	0	0	0
27/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	69,883.0000	73,997.0000	5.887	0	0	0
27/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	283.0000	202.0000	(28.622)	0	0	0
27/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	87,363.0000	91,607.0000	4.858	0	0	0
27/07/2007	R157	2008/02/07			Bond Future	8.4700	8.5450	0.885	0.0000	0.0000	343
27/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	55,009.0000	58,824.0000	6.935	0	0	0
27/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,251.0000	3,565.0000	(16.137)	0	0	0
27/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	7,136.0000	6,097.0000	(14.560)	0	0	0
27/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	69,300.0000	73,468.0000	6.014	0	0	0
27/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,384.0000	1,959.0000	(17.827)	0	0	0
27/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	84,903.0000	89,333.0000	5.218	0	0	0
27/07/2007	R157	2008/05/02			Bond Future	8.4200	8.4900	0.831	0.0000	0.0000	0
27/07/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	26,646.0000	24,264.0000	(8.939)	0	0	0
27/07/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	21,585.0000	23,633.0000	9.488	0	0	0
27/07/2007	R186	2007/08/02			Bond Future	8.2650	8.2900	0.302	0.0000	0.0000	5
27/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	27.0000	20.0000	(25.926)	0	0	0
27/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	52,199.0000	49,416.0000	(5.332)	0	0	0
27/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	31,605.0000	28,816.0000	(8.825)	0	0	0
27/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	522.0000	510.0000	(2.299)	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
27/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	26,671.0000	23,911.0000	(10.348)	0	0	0
27/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	952.0000	968.0000	1.681	0	0	0
27/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,619.0000	1,700.0000	5.003	0	0	0
27/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	21,935.0000	19,241.0000	(12.282)	0	0	0
27/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	7,057.0000	5,265.0000	(25.393)	0	0	0
27/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,728.0000	9,711.0000	11.263	0	0	0
27/07/2007	R186	2007/11/01			Bond Future	8.2250	8.2500	0.304	0.0000	0.0000	0
27/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	149,052.0000	151,752.0000	1.811	0	0	0
27/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	546.0000	471.0000	(13.736)	0	0	0
27/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,599.0000	1,414.0000	(11.570)	0	0	0
27/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	88,798.0000	91,179.0000	2.681	0	0	0
27/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	4,016.0000	3,623.0000	(9.786)	0	0	0
27/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	117,678.0000	120,266.0000	2.199	0	0	0
27/07/2007	R186	2008/02/07			Bond Future	8.1700	8.2000	0.367	0.0000	0.0000	0
27/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	115,991.0000	118,793.0000	2.416	0	0	0
27/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	6,919.0000	6,394.0000	(7.588)	0	0	0
27/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	90,043.0000	92,566.0000	2.802	0	0	0
27/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	19,453.0000	18,307.0000	(5.891)	0	0	0
27/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	12,007.0000	11,202.0000	(6.704)	0	0	0
27/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	67,519.0000	69,702.0000	3.233	0	0	0
27/07/2007	R186	2008/05/02			Bond Future	8.1100	8.1400	0.370	0.0000	0.0000	0
27/07/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	49,614.0000	51,321.0000	3.441	0	0	0
27/07/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	37,274.0000	35,647.0000	(4.365)	0	0	0
27/07/2007	R196	2007/08/02			Bond Future	9.4530	9.5140	0.645	0.0000	0.0000	0
27/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	13,782.0000	14,656.0000	6.342	0	0	0
27/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	10,142.0000	11,016.0000	8.618	0	0	0
27/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	17,440.0000	18,314.0000	5.011	0	0	0
27/07/2007	R196	2007/11/01			Bond Future	9.3360	9.4100	0.793	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
27/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	478.0000	375.0000	(21.548)	0	0	0
27/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,756.0000	11,556.0000	7.438	0	0	0
27/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,598.0000	14,448.0000	6.251	0	0	0
27/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,142.0000	8,865.0000	8.880	0	0	0
27/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	217.0000	165.0000	(23.963)	0	0	0
27/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	953.0000	773.0000	(18.888)	0	0	0
27/07/2007	R196	2008/02/07			Bond Future	9.2080	9.2950	0.945	0.0000	0.0000	0
27/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,198.0000	9,804.0000	6.588	0	0	0
27/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,217.0000	1,970.0000	(11.141)	0	0	0
27/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,515.0000	8,060.0000	7.252	0	0	0
27/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,055.0000	11,716.0000	5.979	0	0	0
27/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,007.0000	2,699.0000	(10.243)	0	0	0
27/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,591.0000	1,399.0000	(12.068)	0	0	0
27/07/2007	R196	2008/05/02			Bond Future	9.0970	9.1910	1.033	0.0000	0.0000	0
27/07/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,800.0000	3,458.0000	(9.000)	0	0	0
27/07/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,551.0000	4,937.0000	8.482	0	0	0
27/07/2007	R201	2007/08/02			Bond Future	8.5450	8.6200	0.878	0.0000	0.0000	0
27/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,035.0000	1,817.0000	75.556	0	0	0
27/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	619.0000	1,120.0000	80.937	0	0	0
27/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	11,667.0000	8,108.0000	(30.505)	0	0	0
27/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	9,402.0000	6,125.0000	(34.854)	0	0	0
27/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	2,690.0000	1,168.0000	(56.580)	0	0	0
27/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,136.0000	7,673.0000	49.396	0	0	0
27/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	24,338.0000	20,299.0000	(16.595)	0	0	0
27/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	24.0000	44.0000	83.333	0	0	0
27/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	353.0000	655.0000	85.552	0	0	0
27/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	14,073.0000	10,314.0000	(26.711)	0	0	0
27/07/2007	R201	2007/11/01			Bond Future	8.4900	8.5700	0.942	0.0000	0.0000	91
27/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	42,396.0000	46,120.0000	8.784	0	0	0
27/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	2,108.0000	1,595.0000	(24.336)	0	0	0
27/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	55,252.0000	59,241.0000	7.220	0	0	0
27/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	900.0000	651.0000	(27.667)	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
27/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	68,993.0000	73,126.0000	5.990	0	0	0
27/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	338.0000	233.0000	(31.065)	0	0	0
27/07/2007	R201	2008/02/07			Bond Future	8.4050	8.4950	1.071	0.0000	0.0000	0
27/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,063.0000	3,323.0000	(18.213)	0	0	0
27/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,651.0000	5,555.0000	(16.479)	0	0	0
27/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	41,377.0000	44,939.0000	8.609	0	0	0
27/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	52,435.0000	56,352.0000	7.470	0	0	0
27/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	64,584.0000	68,773.0000	6.486	0	0	0
27/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,344.0000	1,875.0000	(20.009)	0	0	0
27/07/2007	R201	2008/05/02			Bond Future	8.3100	8.4000	1.083	0.0000	0.0000	0
27/07/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	14,810.0000	16,742.0000	13.045	0	0	0
27/07/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	24,418.0000	21,784.0000	(10.787)	0	0	0
27/07/2007	R203	2007/08/02			Bond Future	8.4350	8.5000	0.771	0.0000	0.0000	0
27/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	20,900.0000	16,724.0000	(19.981)	0	0	0
27/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	217.0000	356.0000	64.055	0	0	0
27/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	7,197.0000	4,369.0000	(39.294)	0	0	0
27/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	24,023.0000	19,777.0000	(17.675)	0	0	0
27/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	399.0000	653.0000	63.659	0	0	0
27/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	109.0000	178.0000	63.303	0	0	0
27/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	17,838.0000	13,777.0000	(22.766)	0	0	0
27/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	36,698.0000	32,384.0000	(11.755)	0	0	0
27/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,881.0000	4,369.0000	51.649	0	0	0
27/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
27/07/2007	R203	2007/11/01			Bond Future	8.3850	8.4550	0.835	0.0000	0.0000	0
27/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,250.0000	931.0000	(25.520)	0	0	0
27/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	61,807.0000	66,082.0000	6.917	0	0	0
27/07/2007	R203	2008/02/07			Bond Future	8.3200	8.4050	1.022	0.0000	0.0000	0
27/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,586.0000	4,613.0000	(17.419)	0	0	0
27/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	60,796.0000	65,328.0000	7.454	0	0	0
27/07/2007	R203	2008/05/02			Bond Future	8.2400	8.3100	0.850	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
27/07/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	23,517.0000	25,717.0000	9.355	0	0	0
27/07/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	24,161.0000	21,867.0000	(9.495)	0	0	0
27/07/2007	R204	2007/08/02			Bond Future	8.4250	8.4900	0.772	0.0000	0.0000	0
27/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,688.0000	5,163.0000	39.995	0	0	0
27/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	232.0000	339.0000	46.121	0	0	0
27/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	684.0000	1,004.0000	46.784	0	0	0
27/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	26,296.0000	21,817.0000	(17.033)	0	0	0
27/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	19,891.0000	15,625.0000	(21.447)	0	0	0
27/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	407.0000	597.0000	46.683	0	0	0
27/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	8,977.0000	5,866.0000	(34.655)	0	0	0
27/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	39,597.0000	35,016.0000	(11.569)	0	0	0
27/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	16.0000	21.0000	31.250	0	0	0
27/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	23,050.0000	18,655.0000	(19.067)	0	0	0
27/07/2007	R204	2007/11/01			Bond Future	8.3800	8.4500	0.835	0.0000	0.0000	0
27/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	4,164.0000	3,441.0000	(17.363)	0	0	0
27/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	68,603.0000	72,776.0000	6.083	0	0	0
27/07/2007	R204	2008/02/07			Bond Future	8.3150	8.3900	0.902	0.0000	0.0000	0
27/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	70,426.0000	74,316.0000	5.524	0	0	0
27/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	11,483.0000	10,174.0000	(11.399)	0	0	0
27/07/2007	R204	2008/05/02			Bond Future	8.2450	8.3200	0.910	0.0000	0.0000	0
27/07/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	25,738.0000	23,118.0000	(10.180)	0	0	0
27/07/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	25,393.0000	27,937.0000	10.019	0	0	0
27/07/2007	R206	2007/08/02			Bond Future	8.5400	8.6200	0.937	0.0000	0.0000	0
27/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
27/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	92.0000	12.0000	(86.957)	0	0	0
27/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	13,905.0000	17,592.0000	26.516	0	0	0
27/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	25,922.0000	29,689.0000	14.532	0	0	0
27/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	38,218.0000	41,985.0000	9.857	0	0	0
27/07/2007	R206	2007/11/01			Bond Future	8.4800	8.5600	0.943	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
27/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,638.0000	1,221.0000	(25.458)	0	0	0
27/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	35,997.0000	39,255.0000	9.051	0	0	0
27/07/2007	R206	2008/02/07			Bond Future	8.3850	8.4800	1.133	0.0000	0.0000	0
27/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,527.0000	4,542.0000	(17.822)	0	0	0
27/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	34,497.0000	37,756.0000	9.447	0	0	0
27/07/2007	R206	2008/05/02			Bond Future	8.2850	8.3800	1.147	0.0000	0.0000	0
27/07/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	16,125.0000	14,130.0000	(12.372)	0	0	0
27/07/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	17,656.0000	19,802.0000	12.155	0	0	0
27/07/2007	R207	2007/08/02			Bond Future	8.3750	8.4300	0.657	0.0000	0.0000	61
27/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	23,032.0000	19,132.0000	(16.933)	0	0	0
27/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,246.0000	1,983.0000	59.149	0	0	0
27/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	10,173.0000	6,968.0000	(31.505)	0	0	0
27/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	62.0000	105.0000	69.355	0	0	0
27/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	43,485.0000	39,542.0000	(9.067)	0	0	0
27/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	24.0000	39.0000	62.500	0	0	0
27/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	29,888.0000	25,951.0000	(13.173)	0	0	0
27/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	26,458.0000	22,531.0000	(14.842)	0	0	0
27/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	8.0000	13.0000	62.500	0	0	0
27/07/2007	R207	2007/11/01			Bond Future	8.3200	8.3900	0.841	0.0000	0.0000	0
27/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,477.0000	1,094.0000	(25.931)	0	0	0
27/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	62,741.0000	67,350.0000	7.346	0	0	0
27/07/2007	R207	2008/02/07			Bond Future	8.2670	8.3300	0.762	0.0000	0.0000	0
27/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	62,260.0000	65,926.0000	5.888	0	0	0
27/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	5,538.0000	4,741.0000	(14.391)	0	0	0
27/07/2007	R207	2008/05/02			Bond Future	8.2150	8.2700	0.670	0.0000	0.0000	0
27/07/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	27,374.0000	25,324.0000	(7.489)	0	0	0
27/07/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	24,905.0000	26,731.0000	7.332	0	0	0
27/07/2007	R209	2007/08/02			Bond Future	7.9750	7.9900	0.188	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
27/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	101,079.0000	102,489.0000	1.395	0	0	0
27/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	73,292.0000	74,703.0000	1.925	0	0	0
27/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	130,285.0000	131,695.0000	1.082	0	0	0
27/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
27/07/2007	R209	2007/11/01			Bond Future	7.9400	7.9550	0.189	0.0000	0.0000	0
27/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	98,525.0000	99,858.0000	1.353	0	0	0
27/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	947.0000	861.0000	(9.081)	0	0	0
27/07/2007	R209	2008/02/07			Bond Future	7.8900	7.9100	0.253	0.0000	0.0000	0
27/07/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	97,797.0000	99,403.0000	1.642	0	0	0
27/07/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,173.0000	4,874.0000	(5.780)	0	0	0
27/07/2007	R209	2008/05/02			Bond Future	7.8400	7.8550	0.191	0.0000	0.0000	0
27/07/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	33,268.0000	32,507.0000	(2.287)	0	0	0
27/07/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	41,998.0000	42,677.0000	1.617	0	0	0
27/07/2007	TRT1	2007/08/02			Index Future	247.2340	246.6010	(0.256)	0.0000	0.0000	500
27/07/2007	TRT1	2007/11/01			Index Future	252.8760	252.2280	(0.256)	0.0000	0.0000	0
27/07/2007	TRT1	2008/02/07			Index Future	261.5940	261.5940	-	0.0000	0.0000	0
<b>Grand Total:</b>											<b>22,876</b>