



# Derivatives High/Low Report

High/Low for 31/08/2007

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
31/08/2007	\$ / R 2007/09/17			Currency Future	7.1616	7.1888	0.380	0.0000	0.0000	2,137
31/08/2007	\$ / R 2007/12/14			Currency Future	7.2550	7.2823	0.376	7.2200	7.1900	23,680
31/08/2007	\$ / R 2008/03/17			Currency Future	7.3582	7.3863	0.382	0.0000	0.0000	6,100
31/08/2007	ALBI 2007/11/01			Index Future	250.7950	249.7870	(0.402)	0.0000	0.0000	0
31/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	8,682.0000	6,112.0000	(29.601)	0	0	0
31/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	40,732.0000	48,242.0000	18.438	0	0	0
31/08/2007	ALBI 2008/02/07			Index Future	257.8080	256.7850	(0.397)	0.0000	0.0000	8
31/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	18,208.0000	21,616.0000	18.717	0	0	0
31/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	56,288.0000	49,466.0000	(12.120)	0	0	0
31/08/2007	CRD1 2007/11/01			Index Future	109.7230	109.4010	(0.293)	0.0000	0.0000	8
31/08/2007	CRD1 2008/02/07			Index Future	112.7050	112.3740	(0.294)	0.0000	0.0000	0
31/08/2007	GOVI 2007/11/01			jGovi	256.1440	255.1705	(0.380)	0.0000	0.0000	60
31/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	270.0000	129.0000	(52.222)	0	0	0
31/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	88,830.0000	98,424.0000	10.800	0	0	0
31/08/2007	GOVI 2008/02/07			jGovi	263.1050	262.1040	(0.380)	0.0000	0.0000	15
31/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	37,733.0000	43,986.0000	16.572	0	0	0
31/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	18,783.0000	15,026.0000	(20.002)	0	0	0

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31/08/2007	GOVI	2008/05/02			jGovi	269.7355	268.7095	(0.380)	0.0000	0.0000	0
31/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	20,877.0000	23,971.0000	14.820	0	0	0
31/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	78,232.0000	71,066.0000	(9.160)	0	0	0
31/08/2007	ILBI	2007/11/01			Index Future	277.2620	277.0980	(0.059)	0.0000	0.0000	0
31/08/2007	ILBI	2008/02/07			Index Future	285.0160	284.8600	(0.055)	0.0000	0.0000	0
31/08/2007	J153	2010/08/31			jSwap	10.0170	10.1920	1.747	0.0000	0.0000	0
31/08/2007	J157	2015/09/15			jSwap	9.6040	9.6730	0.718	0.0000	0.0000	0
31/08/2007	J186	2026/12/21			jSwap	8.6820	8.7530	0.818	0.0000	0.0000	0
31/08/2007	J201	2014/12/22			jSwap	9.6900	9.7580	0.702	0.0000	0.0000	0
31/08/2007	J203	2017/09/15			jSwap	9.4360	9.5050	0.731	0.0000	0.0000	0
31/08/2007	J204	2018/12/21			jSwap	9.3290	9.4000	0.761	0.0000	0.0000	0
31/08/2007	J207	2020/01/15			jSwap	9.2290	9.2990	0.758	0.0000	0.0000	0
31/08/2007	JBAR	2005/12/21			jBar	10.1250	10.1630	0.375	0.0000	0.0000	0
31/08/2007	JFRA	2007/11/01			jFra	10.4080	10.4280	0.192	0.0000	0.0000	0
31/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,596.0000	7,647.0000	0.671	0	0	0
31/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
31/08/2007	JFRA	2008/02/07			jFra	10.4910	10.5440	0.505	0.0000	0.0000	0
31/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,870.0000	9,775.0000	(0.963)	0	0	0
31/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,167.0000	17,203.0000	0.210	0	0	0
31/08/2007	JFRA	2008/05/02			jFra	10.4940	10.5380	0.419	0.0000	0.0000	0
31/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,059.0000	15,969.0000	(0.560)	0	0	0

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31/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,684.0000	16,707.0000	0.138	0	0	0
31/08/2007	JFRA	2008/08/07			jFra	10.3640	10.3940	0.289	0.0000	0.0000	0
31/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,471.0000	19,479.0000	0.041	0	0	0
31/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,194.0000	19,129.0000	(0.339)	0	0	0
31/08/2007	JFRA	2008/11/06			jFra	10.1970	10.2660	0.677	0.0000	0.0000	0
31/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,814.0000	21,703.0000	(0.509)	0	0	0
31/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,685.0000	21,742.0000	0.263	0	0	0
31/08/2007	JN02	2007/11/01			jNote	10.2280	10.2570	0.284	0.0000	0.0000	0
31/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,484.0000	1,376.0000	(7.278)	0	0	0
31/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,547.0000	23,952.0000	1.720	0	0	0
31/08/2007	JN02	2008/02/07			jNote	10.1260	10.1530	0.267	0.0000	0.0000	0
31/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,449.0000	5,286.0000	(2.991)	0	0	0
31/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,522.0000	25,832.0000	1.215	0	0	0
31/08/2007	JN02	2008/05/02			jNote	10.0080	10.0330	0.250	0.0000	0.0000	0
31/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,512.0000	15,260.0000	(1.625)	0	0	0
31/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,238.0000	17,433.0000	1.131	0	0	0
31/08/2007	JN05	2007/11/01			jNote	9.7810	9.8270	0.470	0.0000	0.0000	0
31/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	613.0000	482.0000	(21.370)	0	0	0
31/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	31,088.0000	32,724.0000	5.262	0	0	0
31/08/2007	JN05	2008/02/07			jNote	9.7060	9.7550	0.505	0.0000	0.0000	0
31/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	31,247.0000	32,737.0000	4.768	0	0	0
31/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,648.0000	3,250.0000	(10.910)	0	0	0
31/08/2007	JN05	2008/05/02			jNote	9.6330	9.6840	0.529	0.0000	0.0000	0
31/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	19,887.0000	20,982.0000	5.506	0	0	0
31/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,188.0000	12,294.0000	(6.779)	0	0	0
31/08/2007	JN10	2007/11/01			jNote	9.2940	9.3670	0.785	0.0000	0.0000	0
31/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,018.0000	1,268.0000	(37.166)	0	0	0

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31/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	20,803.0000	24,659.0000	18.536	0	0	0
31/08/2007	JN10	2008/02/07			jNote	9.2240	9.2990	0.813	0.0000	0.0000	0
31/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	21,546.0000	24,781.0000	15.014	0	0	0
31/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	7,207.0000	5,691.0000	(21.035)	0	0	0
31/08/2007	JN10	2008/05/02			jNote	9.1550	9.2300	0.819	0.0000	0.0000	0
31/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	22,590.0000	25,544.0000	13.077	0	0	0
31/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	11,227.0000	9,400.0000	(16.273)	0	0	0
31/08/2007	JROD	2007/08/31			jRod	9.2010	9.2014	0.005	0.0000	0.0000	0
31/08/2007	JROD	2007/09/28			jRod	9.4560	9.4610	0.053	0.0000	0.0000	0
31/08/2007	JROD	2007/10/31			jRod	9.8090	9.8310	0.224	0.0000	0.0000	0
31/08/2007	JROD	2007/11/30			jRod	9.6570	10.1640	5.250	0.0000	0.0000	0
31/08/2007	JROD	2007/12/31			jRod	9.8850	9.9010	0.162	0.0000	0.0000	0
31/08/2007	JROD	2008/01/31			jRod	10.1060	10.1140	0.079	0.0000	0.0000	0
31/08/2007	JROD	2008/02/29			jRod	9.9150	10.2880	3.762	0.0000	0.0000	0
31/08/2007	JROD	2008/03/31			jRod	10.0830	10.0780	(0.050)	0.0000	0.0000	0
31/08/2007	OTH1	2007/11/01			Index Future	250.7790	249.4480	(0.531)	0.0000	0.0000	12
31/08/2007	OTH1	2008/02/07			Index Future	257.5940	256.2260	(0.531)	0.0000	0.0000	0
31/08/2007	R153	2007/11/01			Bond Future	9.2140	9.2740	0.651	0.0000	0.0000	124
31/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	180.0000	127.0000	(29.444)	0	0	0
31/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	31,892.0000	33,420.0000	4.791	0	0	0
31/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	49.0000	32.0000	(34.694)	0	0	0
31/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	25,370.0000	26,861.0000	5.877	0	0	0

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31/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
31/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	38,559.0000	40,099.0000	3.994	0	0	0
31/08/2007	R153	2008/02/07			Bond Future	9.0990	9.1590	0.659	0.0000	0.0000	1,665
31/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,364.0000	1,185.0000	(13.123)	0	0	0
31/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	27,596.0000	28,826.0000	4.457	0	0	0
31/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	778.0000	665.0000	(14.524)	0	0	0
31/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	33,090.0000	34,387.0000	3.920	0	0	0
31/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,269.0000	1,999.0000	(11.900)	0	0	0
31/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	22,462.0000	23,602.0000	5.075	0	0	0
31/08/2007	R153	2008/05/02			Bond Future	9.0140	9.0740	0.666	0.0000	0.0000	0
31/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	9,467.0000	8,816.0000	(6.877)	0	0	0
31/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	9,770.0000	10,411.0000	6.561	0	0	0
31/08/2007	R157	2007/11/01			Bond Future	8.4910	8.5710	0.942	0.0000	0.0000	266
31/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	243.0000	145.0000	(40.329)	0	0	0
31/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	898.0000	582.0000	(35.189)	0	0	0
31/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	68,695.0000	73,919.0000	7.605	0	0	0
31/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	86,532.0000	91,831.0000	6.124	0	0	0
31/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	51,633.0000	56,641.0000	9.699	0	0	0
31/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	52.0000	28.0000	(46.154)	0	0	0
31/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	22,710.0000	26,428.0000	16.372	0	0	0
31/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	6,494.0000	4,889.0000	(24.715)	0	0	35
31/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	243.0000	145.0000	(40.329)	0	0	0
31/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	68,695.0000	73,919.0000	7.605	0	0	0
31/08/2007	R157	2008/02/07			Bond Future	8.4070	8.4870	0.952	0.0000	0.0000	358
31/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	6,410.0000	5,319.0000	(17.020)	0	0	0
31/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	80,301.0000	85,103.0000	5.980	0	0	0
31/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	50,186.0000	54,295.0000	8.188	0	0	0
31/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,601.0000	2,916.0000	(19.022)	0	0	0
31/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,879.0000	1,482.0000	(21.128)	0	0	0
31/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	64,553.0000	69,067.0000	6.993	0	0	0
31/08/2007	R157	2008/05/02			Bond Future	8.3450	8.4250	0.959	0.0000	0.0000	0

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31/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	17,952.0000	20,144.0000	12.210	0	0	0
31/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	27,781.0000	24,888.0000	(10.414)	0	0	0
31/08/2007	R186	2007/11/01			Bond Future	8.1670	8.2470	0.980	0.0000	0.0000	0
31/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	637.0000	391.0000	(38.619)	0	0	0
31/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	142,179.0000	151,028.0000	6.224	0	0	0
31/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	110,245.0000	118,911.0000	7.861	0	0	0
31/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	143.0000	80.0000	(44.056)	0	0	0
31/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	2,215.0000	1,480.0000	(33.183)	0	0	0
31/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	80,525.0000	88,703.0000	10.156	0	0	0
31/08/2007	R186	2008/02/07			Bond Future	8.1040	8.1840	0.987	0.0000	0.0000	0
31/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	59,330.0000	65,331.0000	10.115	0	0	0
31/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	18,633.0000	15,710.0000	(15.687)	0	0	0
31/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,948.0000	4,757.0000	(20.024)	0	0	0
31/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	107,649.0000	115,383.0000	7.184	0	0	0
31/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	81,639.0000	88,612.0000	8.541	0	0	0
31/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	10,973.0000	9,021.0000	(17.789)	0	0	0
31/08/2007	R186	2008/05/02			Bond Future	8.0580	8.1380	0.993	0.0000	0.0000	0
31/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	37,299.0000	33,001.0000	(11.523)	0	0	0
31/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	43,829.0000	48,453.0000	10.550	0	0	0
31/08/2007	R196	2007/11/01			Bond Future	9.4240	9.4870	0.669	0.0000	0.0000	0
31/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,641.0000	9,319.0000	7.846	0	0	0
31/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,491.0000	12,220.0000	6.344	0	0	0
31/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	139.0000	101.0000	(27.338)	0	0	0
31/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	44.0000	30.0000	(31.818)	0	0	0
31/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,498.0000	15,252.0000	5.201	0	0	0
31/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	378.0000	289.0000	(23.545)	0	0	0
31/08/2007	R196	2008/02/07			Bond Future	9.2130	9.2790	0.716	0.0000	0.0000	0
31/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,245.0000	1,111.0000	(10.763)	0	0	0
31/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,815.0000	1,637.0000	(9.807)	0	0	0
31/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,758.0000	11,271.0000	4.769	0	0	0
31/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,845.0000	9,314.0000	5.302	0	0	0

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31/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,117.0000	7,536.0000	5.887	0	0	0
31/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,560.0000	2,332.0000	(8.906)	0	0	0
31/08/2007	R196	2008/05/02			Bond Future	9.0480	9.1210	0.807	0.0000	0.0000	0
31/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,086.0000	4,375.0000	7.073	0	0	0
31/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,714.0000	3,438.0000	(7.431)	0	0	0
31/08/2007	R201	2007/11/01			Bond Future	8.5140	8.5940	0.940	0.0000	0.0000	91
31/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	246.0000	152.0000	(38.211)	0	0	0
31/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	55,872.0000	60,009.0000	7.404	0	0	0
31/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	825.0000	550.0000	(33.333)	0	0	0
31/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	42,386.0000	46,343.0000	9.336	0	0	0
31/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	69,988.0000	74,193.0000	6.008	0	0	0
31/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	60.0000	34.0000	(43.333)	0	0	0
31/08/2007	R201	2008/02/07			Bond Future	8.4200	8.5000	0.950	0.0000	0.0000	0
31/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	40,634.0000	43,906.0000	8.052	0	0	0
31/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,130.0000	4,265.0000	(16.862)	0	0	0
31/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,908.0000	2,360.0000	(18.845)	0	0	0
31/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	52,058.0000	55,648.0000	6.896	0	0	0
31/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,536.0000	1,215.0000	(20.898)	0	0	0
31/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	64,554.0000	68,371.0000	5.913	0	0	0
31/08/2007	R201	2008/05/02			Bond Future	8.3500	8.4300	0.958	0.0000	0.0000	0
31/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	14,444.0000	16,199.0000	12.150	0	0	0
31/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	22,020.0000	19,726.0000	(10.418)	0	0	0
31/08/2007	R203	2007/11/01			Bond Future	8.3500	8.4400	1.078	0.0000	0.0000	0
31/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	58,749.0000	64,462.0000	9.724	0	0	0
31/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	498.0000	293.0000	(41.165)	0	0	0
31/08/2007	R203	2008/02/07			Bond Future	8.2720	8.3620	1.088	0.0000	0.0000	0
31/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	56,818.0000	61,704.0000	8.599	0	0	0
31/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	4,734.0000	3,769.0000	(20.384)	0	0	0
31/08/2007	R203	2008/05/02			Bond Future	8.2120	8.3020	1.096	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
31/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	23,570.0000	20,586.0000	(12.660)	0	0	0
31/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	21,121.0000	23,924.0000	13.271	0	0	0
31/08/2007	R204	2007/11/01			Bond Future	8.3120	8.3920	0.962	0.0000	0.0000	0
31/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	2,394.0000	1,781.0000	(25.606)	0	0	0
31/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	62,046.0000	67,062.0000	8.084	0	0	0
31/08/2007	R204	2008/02/07			Bond Future	8.2370	8.3170	0.971	0.0000	0.0000	0
31/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	10,453.0000	9,060.0000	(13.326)	0	0	0
31/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	63,950.0000	68,143.0000	6.557	0	0	0
31/08/2007	R204	2008/05/02			Bond Future	8.1810	8.2610	0.978	0.0000	0.0000	0
31/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	21,658.0000	24,241.0000	11.926	0	0	0
31/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	26,439.0000	23,481.0000	(11.188)	0	0	0
31/08/2007	R206	2007/11/01			Bond Future	8.5090	8.5890	0.940	0.0000	0.0000	0
31/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	607.0000	395.0000	(34.926)	0	0	0
31/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	36,300.0000	39,757.0000	9.523	0	0	0
31/08/2007	R206	2008/02/07			Bond Future	8.4040	8.4840	0.952	0.0000	0.0000	0
31/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	34,040.0000	36,877.0000	8.334	0	0	0
31/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,219.0000	3,484.0000	(17.421)	0	0	0
31/08/2007	R206	2008/05/02			Bond Future	8.3300	8.4100	0.960	0.0000	0.0000	0
31/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	17,587.0000	19,451.0000	10.599	0	0	0
31/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,092.0000	12,476.0000	(11.467)	0	0	0
31/08/2007	R207	2007/11/01			Bond Future	8.2630	8.3430	0.968	0.0000	0.0000	0
31/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	57,870.0000	63,342.0000	9.456	0	0	0
31/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	696.0000	434.0000	(37.644)	0	0	0
31/08/2007	R207	2008/02/07			Bond Future	8.1910	8.2710	0.977	0.0000	0.0000	0
31/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	56,378.0000	61,092.0000	8.361	0	0	0
31/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	5,079.0000	4,086.0000	(19.551)	0	0	0
31/08/2007	R207	2008/05/02			Bond Future	8.1400	8.2200	0.983	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
31/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	28,601.0000	25,459.0000	(10.986)	0	0	0
31/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	20,811.0000	23,343.0000	12.167	0	0	0
31/08/2007	R209	2007/11/01			Bond Future	7.7790	7.8690	1.157	0.0000	0.0000	0
31/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	645.0000	361.0000	(44.031)	0	0	0
31/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	82,747.0000	91,173.0000	10.183	0	0	0
31/08/2007	R209	2008/02/07			Bond Future	7.7220	7.8120	1.166	0.0000	0.0000	659
31/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,909.0000	4,560.0000	(22.830)	0	0	0
31/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	82,246.0000	89,687.0000	9.047	0	0	0
31/08/2007	R209	2008/05/02			Bond Future	7.6790	7.7690	1.172	0.0000	0.0000	0
31/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	39,000.0000	34,216.0000	(12.267)	0	0	0
31/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	32,007.0000	36,072.0000	12.700	0	0	0
31/08/2007	TRT1	2007/11/01			Index Future	253.0540	252.0830	(0.384)	0.0000	0.0000	400
31/08/2007	TRT1	2008/02/07			Index Future	259.9320	258.9330	(0.384)	0.0000	0.0000	0
<b>Grand Total:</b>											<b>35,618</b>