

# Derivatives High/Low Report

High/Low for 15/10/2007

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
15/10/2007	\$ / R 2007/12/14			Currency Future	6.8145	6.8294	0.219	6.8100	6.7700	24,728
15/10/2007	\$ / R 2008/03/17			Currency Future	6.9121	6.9260	0.201	0.0000	0.0000	15,747
15/10/2007	\$ / R 2008/06/13			Currency Future	7.0126	7.0247	0.173	0.0000	0.0000	1,006
15/10/2007	£ / R 2007/12/14			Currency Future	13.8369	13.9215	0.611	0.0000	0.0000	0
15/10/2007	£ / R 2008/03/17			Currency Future	13.9987	14.0811	0.589	0.0000	0.0000	0
15/10/2007	£ / R 2008/06/13			Currency Future	14.1615	14.2415	0.565	0.0000	0.0000	0
15/10/2007	€ / R 2007/12/14			Currency Future	9.6649	9.7292	0.665	0.0000	0.0000	0
15/10/2007	€ / R 2008/03/17			Currency Future	9.8147	9.8791	0.656	0.0000	0.0000	0
15/10/2007	€ / R 2008/06/13			Currency Future	9.9655	10.0283	0.630	0.0000	0.0000	0
15/10/2007	ALBI 2007/11/01			Index Future	259.2200	260.2190	0.385	0.0000	0.0000	166
15/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	52,700.0000	62,310.0000	18.235	0	0	0
15/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	500.0000	120.0000	(76.000)	0	0	0
15/10/2007	ALBI 2008/02/07			Index Future	266.6590	267.6600	0.375	0.0000	0.0000	0
15/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	127,908.0000	137,482.0000	7.485	0	0	0
15/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,318.0000	882.0000	(33.080)	0	0	0

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15/10/2007	ALBI	2008/05/02			Index Future	273.1830	274.1690	0.361	0.0000	0.0000	0
15/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	11,731.0000	9,674.0000	(17.535)	0	0	0
15/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	93,561.0000	101,364.0000	8.340	0	0	0
15/10/2007	ALBI	2008/08/07			Index Future	280.8490	281.8030	0.340	0.0000	0.0000	0
15/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	164,345.0000	172,929.0000	5.223	0	0	0
15/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	5,855.0000	4,899.0000	(16.328)	0	0	0
15/10/2007	ALBI	2008/11/06			Index Future	287.9750	288.9020	0.322	0.0000	0.0000	0
15/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	233,020.0000	241,790.0000	3.764	0	0	0
15/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,270.0000	2,770.0000	(15.291)	0	0	0
15/10/2007	CRD1	2007/11/01			Index Future	111.1360	111.5040	0.331	0.0000	0.0000	8
15/10/2007	CRD1	2008/02/07			Index Future	114.1630	114.5410	0.331	0.0000	0.0000	0
15/10/2007	GOVI	2007/11/01			jGovi	260.1370	261.1360	0.384	0.0000	0.0000	60
15/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	48,815.0000	38,998.0000	(20.111)	0	0	0
15/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	185.0000	358.0000	93.514	0	0	0
15/10/2007	GOVI	2008/02/07			jGovi	267.2240	268.2490	0.384	0.0000	0.0000	4
15/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	36,257.0000	42,996.0000	18.587	0	0	0
15/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	14,017.0000	10,506.0000	(25.048)	0	0	0
15/10/2007	GOVI	2008/05/02			jGovi	273.9930	275.0460	0.384	0.0000	0.0000	0
15/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	108,342.0000	117,202.0000	8.178	0	0	0
15/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,412.0000	6,742.0000	(19.853)	0	0	0
15/10/2007	ILBI	2007/11/01			Index Future	283.7090	283.7660	0.020	0.0000	0.0000	0
15/10/2007	ILBI	2008/02/07			Index Future	291.7680	291.8320	0.022	0.0000	0.0000	0
15/10/2007	J153	2010/08/31			jSwap	9.8720	9.7950	(0.780)	0.0000	0.0000	0

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15/10/2007	J157	2015/09/15			jSwap	9.1850	9.1050	(0.871)	0.0000	0.0000	0
15/10/2007	J186	2026/12/21			jSwap	8.3790	8.2700	(1.301)	0.0000	0.0000	0
15/10/2007	J201	2014/12/22			jSwap	9.2690	9.1920	(0.831)	0.0000	0.0000	0
15/10/2007	J203	2017/09/15			jSwap	9.0370	8.9530	(0.930)	0.0000	0.0000	0
15/10/2007	J204	2018/12/21			jSwap	8.9590	8.8820	(0.859)	0.0000	0.0000	0
15/10/2007	J207	2020/01/15			jSwap	8.8670	8.7900	(0.868)	0.0000	0.0000	0
15/10/2007	JBAR	2005/12/21			jBar	0.0000	10.6210	100.000	0.0000	0.0000	0
15/10/2007	JFRA	2007/11/01			jFra	10.5870	10.6020	0.142	0.0000	0.0000	0
15/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,059.0000	8,098.0000	0.484	0	0	0
15/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
15/10/2007	JFRA	2008/02/07			jFra	10.6020	10.5500	(0.490)	0.0000	0.0000	0
15/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,497.0000	15,272.0000	(1.452)	0	0	0
15/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,906.0000	7,824.0000	(1.037)	0	0	0
15/10/2007	JFRA	2008/05/02			jFra	10.4790	10.3950	(0.802)	0.0000	0.0000	0
15/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,583.0000	14,581.0000	(0.014)	0	0	0
15/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,162.0000	14,945.0000	(1.431)	0	0	0
15/10/2007	JFRA	2008/08/07			jFra	10.1840	10.1100	(0.727)	0.0000	0.0000	0
15/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,164.0000	18,166.0000	0.011	0	0	0
15/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,004.0000	17,825.0000	(0.994)	0	0	0
15/10/2007	JFRA	2008/11/06			jFra	9.9440	9.9180	(0.261)	0.0000	0.0000	0
15/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,281.0000	20,171.0000	(0.542)	0	0	0
15/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,025.0000	20,978.0000	(0.224)	0	0	0
15/10/2007	JN02	2007/11/01			jNote	10.0400	9.9880	(0.518)	0.0000	0.0000	0

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15/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	261.0000	215.0000	(17.625)	0	0	0
15/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,960.0000	17,986.0000	(5.137)	0	0	0
15/10/2007	JN02	2008/02/07			jNote	9.8420	9.7690	(0.742)	0.0000	0.0000	0
15/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,337.0000	19,316.0000	(5.020)	0	0	0
15/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,299.0000	5,572.0000	5.152	0	0	0
15/10/2007	JN02	2008/05/02			jNote	9.6340	9.5490	(0.882)	0.0000	0.0000	0
15/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,566.0000	18,331.0000	4.355	0	0	0
15/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,529.0000	11,758.0000	(6.154)	0	0	0
15/10/2007	JN05	2007/11/01			jNote	9.3480	9.2540	(1.006)	0.0000	0.0000	0
15/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	683.0000	1,017.0000	48.902	0	0	0
15/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	14,367.0000	11,022.0000	(23.283)	0	0	0
15/10/2007	JN05	2008/02/07			jNote	9.2340	9.1300	(1.126)	0.0000	0.0000	0
15/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	16,501.0000	13,925.0000	(15.611)	0	0	0
15/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,268.0000	8,785.0000	20.872	0	0	0
15/10/2007	JN05	2008/05/02			jNote	9.1280	9.0190	(1.194)	0.0000	0.0000	0
15/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	9,271.0000	7,716.0000	(16.773)	0	0	0
15/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	22,524.0000	25,326.0000	12.440	0	0	0
15/10/2007	JN10	2007/11/01			jNote	8.9130	8.8300	(0.931)	0.0000	0.0000	0
15/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	8,042.0000	11,954.0000	48.645	0	0	0
15/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	2,389.0000	867.0000	(63.709)	0	0	0
15/10/2007	JN10	2008/02/07			jNote	8.8230	8.7370	(0.975)	0.0000	0.0000	0
15/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	18,092.0000	21,925.0000	21.186	0	0	0
15/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	6,554.0000	4,711.0000	(28.120)	0	0	0
15/10/2007	JN10	2008/05/02			jNote	8.7390	8.6520	(0.996)	0.0000	0.0000	0
15/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	24,146.0000	28,084.0000	16.309	0	0	0
15/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	8,424.0000	6,568.0000	(22.032)	0	0	0
15/10/2007	JROD	2007/10/31			jRod	9.7060	9.7030	(0.031)	0.0000	0.0000	0

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15/10/2007	JROD	2007/11/30			jRod	10.0780	10.0840	0.060	0.0000	0.0000	0
15/10/2007	JROD	2007/12/31			jRod	10.4130	10.4340	0.202	0.0000	0.0000	0
15/10/2007	JROD	2008/01/31			jRod	10.1880	10.2020	0.137	0.0000	0.0000	0
15/10/2007	JROD	2008/02/29			jRod	10.4220	10.4310	0.086	0.0000	0.0000	0
15/10/2007	JROD	2008/03/31			jRod	10.5960	10.5960	-	0.0000	0.0000	0
15/10/2007	OTH1	2007/11/01			Index Future	255.7730	256.7810	0.394	0.0000	0.0000	12
15/10/2007	OTH1	2008/02/07			Index Future	262.7410	263.7760	0.394	0.0000	0.0000	0
15/10/2007	R153	2007/11/01			Bond Future	8.8700	8.7900	(0.902)	0.0000	0.0000	4,190
15/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,294.0000	2,086.0000	(9.067)	0	0	0
15/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,964.0000	2,756.0000	(7.018)	0	0	0
15/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
15/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,634.0000	1,427.0000	(12.668)	0	0	0
15/10/2007	R153	2008/02/07			Bond Future	8.7400	8.6600	(0.915)	0.0000	0.0000	6,220
15/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	323.0000	370.0000	14.551	0	0	0
15/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,494.0000	1,351.0000	(9.572)	0	0	0
15/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	189.0000	219.0000	15.873	0	0	0
15/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	103.0000	121.0000	17.476	0	0	0
15/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,486.0000	2,314.0000	(6.919)	0	0	0
15/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,964.0000	1,804.0000	(8.147)	0	0	0
15/10/2007	R153	2008/05/02			Bond Future	8.6130	8.5330	(0.929)	0.0000	0.0000	0
15/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,360.0000	1,471.0000	8.162	0	0	0
15/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	521.0000	457.0000	(12.284)	0	0	0

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15/10/2007	R157	2007/11/01			Bond Future	8.1330	8.0630	(0.861)	0.0000	0.0000	2,660
15/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,722.0000	2,263.0000	(16.863)	0	0	0
15/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	4,139.0000	4,613.0000	11.452	0	0	0
15/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	8.0000	2.0000	(75.000)	0	0	50
15/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	77.0000	29.0000	(62.338)	0	0	0
15/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	67.0000	88.0000	31.343	0	0	0
15/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
15/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,555.0000	2,987.0000	16.908	0	0	75
15/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,433.0000	3,954.0000	(10.805)	0	0	0
15/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	410.0000	227.0000	(44.634)	0	0	0
15/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,207.0000	1,504.0000	24.606	0	0	350
15/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,230.0000	5,750.0000	(7.705)	0	0	0
15/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,433.0000	3,954.0000	(10.805)	0	0	0
15/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
15/10/2007	R157	2008/02/07			Bond Future	8.0370	7.9670	(0.871)	0.0000	0.0000	3,580
15/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	300.0000	352.0000	17.333	0	0	0
15/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	590.0000	683.0000	15.763	0	0	0
15/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,243.0000	3,868.0000	(8.838)	0	0	0
15/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,701.0000	5,284.0000	(7.315)	0	0	0
15/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	1,055.0000	1,204.0000	14.123	0	0	0
15/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,992.0000	2,671.0000	(10.729)	0	0	0
15/10/2007	R157	2008/05/02			Bond Future	7.9540	7.8840	(0.880)	0.0000	0.0000	0
15/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,513.0000	5,896.0000	6.947	0	0	0
15/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	441.0000	365.0000	(17.234)	0	0	0
15/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,277.0000	4,619.0000	7.996	0	0	0
15/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	769.0000	652.0000	(15.215)	0	0	0
15/10/2007	R186	2007/11/01			Bond Future	7.8850	7.8150	(0.888)	0.0000	0.0000	0
15/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
15/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,724.0000	3,939.0000	(16.617)	0	0	0
15/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	7,749.0000	6,931.0000	(10.556)	0	0	0
15/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	10,982.0000	10,162.0000	(7.467)	0	0	0

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15/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	115.0000	149.0000	29.565	0	0	0
15/10/2007	R186	2008/02/07			Bond Future	7.8100	7.7400	(0.896)	0.0000	0.0000	0
15/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,725.0000	3,094.0000	13.541	0	0	0
15/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,429.0000	2,976.0000	(13.211)	0	0	0
15/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	841.0000	989.0000	17.598	0	0	0
15/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,295.0000	4,722.0000	(10.822)	0	0	0
15/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,594.0000	1,843.0000	15.621	0	0	0
15/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,645.0000	6,972.0000	(8.803)	0	0	0
15/10/2007	R186	2008/05/02			Bond Future	7.7460	7.6760	(0.904)	0.0000	0.0000	0
15/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,370.0000	5,882.0000	9.534	0	0	0
15/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,449.0000	2,137.0000	(12.740)	0	0	0
15/10/2007	R196	2007/11/01			Bond Future	9.4030	9.3520	(0.542)	0.0000	0.0000	0
15/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,420.0000	1,358.0000	(4.366)	0	0	0
15/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	803.0000	741.0000	(7.721)	0	0	0
15/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
15/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,110.0000	1,048.0000	(5.586)	0	0	0
15/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/10/2007	R196	2008/02/07			Bond Future	9.0430	9.0040	(0.431)	0.0000	0.0000	0
15/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	897.0000	863.0000	(3.790)	0	0	0
15/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	710.0000	679.0000	(4.366)	0	0	0
15/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	174.0000	181.0000	4.023	0	0	0
15/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	113.0000	117.0000	3.540	0	0	0
15/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	545.0000	517.0000	(5.138)	0	0	0
15/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	256.0000	266.0000	3.906	0	0	0
15/10/2007	R196	2008/05/02			Bond Future	8.6910	8.7440	0.610	0.0000	0.0000	0
15/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	487.0000	460.0000	(5.544)	0	0	0
15/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	247.0000	261.0000	5.668	0	0	0
15/10/2007	R201	2007/11/01			Bond Future	8.1680	8.1080	(0.735)	0.0000	0.0000	910
15/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	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
15/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,137.0000	4,811.0000	(6.346)	0	0	0
15/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,351.0000	2,033.0000	(13.526)	0	0	0
15/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	51.0000	59.0000	15.686	0	0	0
15/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,712.0000	3,386.0000	(8.782)	0	0	0
15/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
15/10/2007	R201	2008/02/07			Bond Future	8.0460	7.9860	(0.746)	0.0000	0.0000	0
15/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	843.0000	940.0000	11.507	0	0	0
15/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,431.0000	2,208.0000	(9.173)	0	0	0
15/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,583.0000	4,298.0000	(6.219)	0	0	0
15/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	475.0000	536.0000	12.842	0	0	0
15/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,427.0000	3,168.0000	(7.558)	0	0	0
15/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	245.0000	279.0000	13.878	0	0	0
15/10/2007	R201	2008/05/02			Bond Future	7.9410	7.8810	(0.756)	0.0000	0.0000	0
15/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,459.0000	3,692.0000	6.736	0	0	0
15/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	599.0000	519.0000	(13.356)	0	0	0
15/10/2007	R203	2007/11/01			Bond Future	8.0520	7.9920	(0.745)	0.0000	0.0000	0
15/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	14.0000	15.0000	7.143	0	0	0
15/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	3,846.0000	3,439.0000	(10.582)	0	0	0
15/10/2007	R203	2008/02/07			Bond Future	7.9540	7.8940	(0.754)	0.0000	0.0000	0
15/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,804.0000	3,491.0000	(8.228)	0	0	0
15/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	699.0000	790.0000	13.019	0	0	0
15/10/2007	R203	2008/05/02			Bond Future	7.8690	7.8090	(0.762)	0.0000	0.0000	0
15/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,532.0000	3,802.0000	7.644	0	0	0
15/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,041.0000	912.0000	(12.392)	0	0	0
15/10/2007	R204	2007/11/01			Bond Future	8.0330	7.9630	(0.871)	0.0000	0.0000	0
15/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,054.0000	3,554.0000	(12.333)	0	0	0
15/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	86.0000	96.0000	11.628	0	0	0
15/10/2007	R204	2008/02/07			Bond Future	7.9410	7.8710	(0.882)	0.0000	0.0000	3,331
15/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,281.0000	1,419.0000	10.773	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
15/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,526.0000	4,159.0000	(8.109)	0	0	0
15/10/2007	R204	2008/05/02			Bond Future	7.8630	7.7930	(0.890)	0.0000	0.0000	0
15/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,825.0000	4,170.0000	9.020	0	0	0
15/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,103.0000	946.0000	(14.234)	0	0	0
15/10/2007	R206	2007/11/01			Bond Future	8.1650	8.1050	(0.735)	0.0000	0.0000	0
15/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	38.0000	45.0000	18.421	0	0	0
15/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,010.0000	1,734.0000	(13.731)	0	0	0
15/10/2007	R206	2008/02/07			Bond Future	8.0310	7.9710	(0.747)	0.0000	0.0000	0
15/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	710.0000	795.0000	11.972	0	0	0
15/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,005.0000	1,815.0000	(9.476)	0	0	0
15/10/2007	R206	2008/05/02			Bond Future	7.9180	7.8580	(0.758)	0.0000	0.0000	0
15/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,297.0000	2,469.0000	7.488	0	0	0
15/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	830.0000	734.0000	(11.566)	0	0	0
15/10/2007	R207	2007/11/01			Bond Future	7.9930	7.9230	(0.876)	0.0000	0.0000	0
15/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	21.0000	27.0000	28.571	0	0	0
15/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	3,767.0000	3,253.0000	(13.645)	0	0	0
15/10/2007	R207	2008/02/07			Bond Future	7.9060	7.8360	(0.885)	0.0000	0.0000	0
15/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,794.0000	3,403.0000	(10.306)	0	0	0
15/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	736.0000	863.0000	17.255	0	0	0
15/10/2007	R207	2008/05/02			Bond Future	7.8350	7.7650	(0.893)	0.0000	0.0000	0
15/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	4,052.0000	4,413.0000	8.909	0	0	0
15/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,067.0000	912.0000	(14.527)	0	0	0
15/10/2007	R209	2007/11/01			Bond Future	7.5380	7.5080	(0.398)	0.0000	0.0000	0
15/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
15/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	5,814.0000	5,503.0000	(5.349)	0	0	0
15/10/2007	R209	2008/02/07			Bond Future	7.4720	7.4420	(0.401)	0.0000	0.0000	6,590
15/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	5,901.0000	5,638.0000	(4.457)	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
15/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	791.0000	838.0000	5.942	0	0	0
15/10/2007	R209 2008/05/02			Bond Future	7.4170	7.3870	(0.404)	0.0000	0.0000	0
15/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	1,856.0000	1,735.0000	(6.519)	0	0	0
15/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	5,220.0000	5,412.0000	3.678	0	0	0
15/10/2007	TRT1 2007/11/01			Index Future	257.0260	258.0120	0.384	0.0000	0.0000	400
15/10/2007	TRT1 2008/02/07			Index Future	264.0270	265.0410	0.384	0.0000	0.0000	0
<b>Grand Total:</b>										<b>70,087</b>