

Derivatives High/Low Report

High/Low for 18/10/2007

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
18/10/2007	\$ / R 2007/12/14			Currency Future	6.8804	6.8753	(0.074)	0.0000	0.0000	24,772
18/10/2007	\$ / R 2008/03/17			Currency Future	6.9788	6.9763	(0.036)	0.0000	0.0000	17,352
18/10/2007	\$ / R 2008/06/13			Currency Future	7.0808	7.0815	0.010	0.0000	0.0000	1,006
18/10/2007	£ / R 2007/12/14			Currency Future	13.9996	14.0454	0.327	0.0000	0.0000	0
18/10/2007	£ / R 2008/03/17			Currency Future	14.1621	14.2123	0.354	0.0000	0.0000	0
18/10/2007	£ / R 2008/06/13			Currency Future	14.3285	14.3843	0.389	0.0000	0.0000	0
18/10/2007	€ / R 2007/12/14			Currency Future	9.7837	9.8300	0.473	0.0000	0.0000	0
18/10/2007	€ / R 2008/03/17			Currency Future	9.9342	9.9830	0.491	0.0000	0.0000	0
18/10/2007	€ / R 2008/06/13			Currency Future	10.0841	10.1367	0.522	0.0000	0.0000	0
18/10/2007	ALBI 2007/11/01			Index Future	258.9890	257.4130	(0.609)	0.0000	0.0000	166
18/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	50,163.0000	35,125.0000	(29.978)	0	0	0
18/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	273.0000	995.0000	264.469	0	0	0
18/10/2007	ALBI 2008/02/07			Index Future	266.4240	264.8100	(0.606)	0.0000	0.0000	0
18/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	125,511.0000	110,182.0000	(12.213)	0	0	0
18/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,271.0000	2,082.0000	63.808	0	0	0

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18/10/2007	ALBI	2008/05/02			Index Future	272.9220	271.2970	(0.595)	0.0000	0.0000	0
18/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	91,126.0000	78,544.0000	(13.807)	0	0	0
18/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	11,906.0000	15,574.0000	30.808	0	0	0
18/10/2007	ALBI	2008/08/07			Index Future	280.5560	278.9360	(0.577)	0.0000	0.0000	0
18/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	161,517.0000	147,056.0000	(8.953)	0	0	0
18/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	5,957.0000	7,696.0000	29.193	0	0	0
18/10/2007	ALBI	2008/11/06			Index Future	287.6660	286.0640	(0.557)	0.0000	0.0000	0
18/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	229,989.0000	214,883.0000	(6.568)	0	0	0
18/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,329.0000	4,243.0000	27.456	0	0	0
18/10/2007	CRD1	2007/11/01			Index Future	110.9240	110.6360	(0.260)	0.0000	0.0000	8
18/10/2007	CRD1	2008/02/07			Index Future	113.9460	113.6500	(0.260)	0.0000	0.0000	0
18/10/2007	GOVI	2007/11/01			jGovi	259.9690	258.4830	(0.572)	0.0000	0.0000	60
18/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	50,361.0000	65,173.0000	29.412	0	0	0
18/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	51.0000	3.0000	(94.118)	0	0	0
18/10/2007	GOVI	2008/02/07			jGovi	267.0520	265.5250	(0.572)	0.0000	0.0000	4
18/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	34,674.0000	25,524.0000	(26.389)	0	0	0
18/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	14,154.0000	20,274.0000	43.239	0	0	0
18/10/2007	GOVI	2008/05/02			jGovi	273.8210	272.2560	(0.572)	0.0000	0.0000	0
18/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	106,587.0000	93,618.0000	(12.168)	0	0	0
18/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,377.0000	11,058.0000	32.004	0	0	0
18/10/2007	ILBI	2007/11/01			Index Future	283.8890	283.9200	0.011	0.0000	0.0000	0
18/10/2007	ILBI	2008/02/07			Index Future	291.9700	292.0050	0.012	0.0000	0.0000	0
18/10/2007	J153	2010/08/31			jSwap	9.8330	9.9090	0.773	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
18/10/2007	J157	2015/09/15			jSwap	9.1460	9.2450	1.082	0.0000	0.0000	0
18/10/2007	J186	2026/12/21			jSwap	8.3570	8.4440	1.041	0.0000	0.0000	0
18/10/2007	J201	2014/12/22			jSwap	9.2290	9.3250	1.040	0.0000	0.0000	0
18/10/2007	J203	2017/09/15			jSwap	9.0020	9.0950	1.033	0.0000	0.0000	0
18/10/2007	J204	2018/12/21			jSwap	8.9290	9.0210	1.030	0.0000	0.0000	0
18/10/2007	J207	2020/01/15			jSwap	8.8400	8.9340	1.063	0.0000	0.0000	0
18/10/2007	JBAR	2005/12/21			jBar	10.6170	10.6170	-	0.0000	0.0000	0
18/10/2007	JFRA	2007/11/01			jFra	10.6130	10.6160	0.028	0.0000	0.0000	0
18/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,127.0000	8,134.0000	0.086	0	0	0
18/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
18/10/2007	JFRA	2008/02/07			jFra	10.5830	10.6270	0.416	0.0000	0.0000	0
18/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,225.0000	15,243.0000	0.118	0	0	0
18/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,699.0000	7,608.0000	(1.182)	0	0	0
18/10/2007	JFRA	2008/05/02			jFra	10.4400	10.5070	0.642	0.0000	0.0000	0
18/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,929.0000	14,978.0000	0.328	0	0	0
18/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,448.0000	14,324.0000	(0.858)	0	0	0
18/10/2007	JFRA	2008/08/07			jFra	10.1730	10.2580	0.836	0.0000	0.0000	0
18/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,839.0000	17,910.0000	0.398	0	0	0
18/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,027.0000	17,891.0000	(0.754)	0	0	0
18/10/2007	JFRA	2008/11/06			jFra	9.9390	10.0120	0.734	0.0000	0.0000	0
18/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,142.0000	20,202.0000	0.298	0	0	0
18/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,899.0000	20,781.0000	(0.565)	0	0	0
18/10/2007	JN02	2007/11/01			jNote	10.0300	10.0960	0.658	0.0000	0.0000	0

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18/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,648.0000	19,771.0000	6.022	0	0	0
18/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	128.0000	76.0000	(40.625)	0	0	0
18/10/2007	JN02	2008/02/07			jNote	9.8170	9.8960	0.805	0.0000	0.0000	0
18/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,224.0000	4,770.0000	(8.691)	0	0	0
18/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,818.0000	20,764.0000	4.773	0	0	0
18/10/2007	JN02	2008/05/02			jNote	9.5970	9.6850	0.917	0.0000	0.0000	0
18/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,056.0000	12,720.0000	5.508	0	0	0
18/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,759.0000	16,830.0000	(5.231)	0	0	0
18/10/2007	JN05	2007/11/01			jNote	9.2840	9.3720	0.948	0.0000	0.0000	0
18/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	679.0000	283.0000	(58.321)	0	0	0
18/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	11,857.0000	14,897.0000	25.639	0	0	0
18/10/2007	JN05	2008/02/07			jNote	9.1620	9.2540	1.004	0.0000	0.0000	0
18/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,156.0000	6,705.0000	(17.791)	0	0	0
18/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	14,556.0000	16,719.0000	14.860	0	0	0
18/10/2007	JN05	2008/05/02			jNote	9.0520	9.1450	1.027	0.0000	0.0000	0
18/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	24,355.0000	21,873.0000	(10.191)	0	0	0
18/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	8,070.0000	9,306.0000	15.316	0	0	0
18/10/2007	JN10	2007/11/01			jNote	8.8780	8.9710	1.048	0.0000	0.0000	0
18/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	1,266.0000	3,041.0000	140.205	0	0	0
18/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	9,209.0000	4,923.0000	(46.541)	0	0	0
18/10/2007	JN10	2008/02/07			jNote	8.7860	8.8830	1.104	0.0000	0.0000	0
18/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,549.0000	7,697.0000	38.710	0	0	0
18/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	19,530.0000	15,312.0000	(21.598)	0	0	0
18/10/2007	JN10	2008/05/02			jNote	8.7020	8.8010	1.138	0.0000	0.0000	0
18/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,471.0000	9,647.0000	29.126	0	0	0
18/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	25,659.0000	21,280.0000	(17.066)	0	0	0
18/10/2007	JROD	2007/10/31			jRod	9.6990	9.6970	(0.021)	0.0000	0.0000	0

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18/10/2007	JROD	2007/11/30			jRod	10.0710	10.0660	(0.050)	0.0000	0.0000	0
18/10/2007	JROD	2007/12/31			jRod	10.4170	10.4110	(0.058)	0.0000	0.0000	0
18/10/2007	JROD	2008/01/31			jRod	10.1930	10.1900	(0.029)	0.0000	0.0000	0
18/10/2007	JROD	2008/02/29			jRod	10.4230	10.4200	(0.029)	0.0000	0.0000	0
18/10/2007	JROD	2008/03/31			jRod	10.5900	10.5870	(0.028)	0.0000	0.0000	0
18/10/2007	OTH1	2007/11/01			Index Future	255.1460	253.0070	(0.838)	0.0000	0.0000	12
18/10/2007	OTH1	2008/02/07			Index Future	262.0970	259.9000	(0.838)	0.0000	0.0000	0
18/10/2007	R153	2007/11/01			Bond Future	8.8200	8.9000	0.907	0.0000	0.0000	4,190
18/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
18/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,501.0000	1,707.0000	13.724	0	0	0
18/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,164.0000	2,372.0000	9.612	0	0	0
18/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,834.0000	3,042.0000	7.339	0	0	0
18/10/2007	R153	2008/02/07			Bond Future	8.6900	8.7700	0.921	0.0000	0.0000	6,220
18/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,395.0000	1,530.0000	9.677	0	0	0
18/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	343.0000	288.0000	(16.035)	0	0	0
18/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,857.0000	2,010.0000	8.239	0	0	0
18/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	109.0000	87.0000	(20.183)	0	0	0
18/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,373.0000	2,541.0000	7.080	0	0	0
18/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	200.0000	164.0000	(18.000)	0	0	0
18/10/2007	R153	2008/05/02			Bond Future	8.5630	8.6430	0.934	0.0000	0.0000	0
18/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,422.0000	1,305.0000	(8.228)	0	0	0
18/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	474.0000	531.0000	12.025	0	0	0

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18/10/2007	R157	2007/11/01			Bond Future	8.1430	8.2630	1.474	0.0000	0.0000	2,660
18/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,755.0000	3,547.0000	28.748	0	0	0
18/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	32.0000	7.0000	(78.125)	0	0	0
18/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	3.0000	9.0000	200.000	0	0	50
18/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,456.0000	1,713.0000	(30.252)	0	0	75
18/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	46.0000	120.0000	160.870	0	0	0
18/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
18/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,298.0000	7,115.0000	12.972	0	0	0
18/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	4,066.0000	3,255.0000	(19.946)	0	0	0
18/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
18/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,496.0000	5,312.0000	18.149	0	0	0
18/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,496.0000	5,312.0000	18.149	0	0	0
18/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,071.0000	575.0000	(46.312)	0	0	350
18/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	342.0000	663.0000	93.860	0	0	0
18/10/2007	R157	2008/02/07			Bond Future	8.0470	8.1670	1.491	0.0000	0.0000	3,580
18/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	546.0000	389.0000	(28.755)	0	0	0
18/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,266.0000	4,908.0000	15.049	0	0	0
18/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,738.0000	6,449.0000	12.391	0	0	0
18/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	271.0000	183.0000	(32.472)	0	0	0
18/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	996.0000	746.0000	(25.100)	0	0	0
18/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,999.0000	3,547.0000	18.273	0	0	0
18/10/2007	R157	2008/05/02			Bond Future	7.9640	8.0840	1.507	0.0000	0.0000	0
18/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,442.0000	4,796.0000	(11.871)	0	0	0
18/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	436.0000	570.0000	30.734	0	0	0
18/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	764.0000	970.0000	26.963	0	0	0
18/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,207.0000	3,631.0000	(13.691)	0	0	0
18/10/2007	R186	2007/11/01			Bond Future	7.9150	8.0450	1.642	0.0000	0.0000	0
18/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,002.0000	6,460.0000	29.148	0	0	0
18/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	44.0000	8.0000	(81.818)	0	0	0
18/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
18/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	8,090.0000	9,583.0000	18.455	0	0	0
18/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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18/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	11,330.0000	12,825.0000	13.195	0	0	0
18/10/2007	R186	2008/02/07			Bond Future	7.8400	7.9700	1.658	0.0000	0.0000	0
18/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,497.0000	1,860.0000	(25.511)	0	0	0
18/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,550.0000	4,413.0000	24.310	0	0	0
18/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,882.0000	9,137.0000	15.922	0	0	0
18/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	728.0000	484.0000	(33.516)	0	0	0
18/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,425.0000	1,005.0000	(29.474)	0	0	0
18/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,475.0000	6,555.0000	19.726	0	0	0
18/10/2007	R186	2008/05/02			Bond Future	7.7760	7.9060	1.672	0.0000	0.0000	0
18/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,105.0000	4,207.0000	(17.591)	0	0	0
18/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,534.0000	3,137.0000	23.796	0	0	0
18/10/2007	R196	2007/11/01			Bond Future	9.3930	9.5190	1.341	0.0000	0.0000	0
18/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,408.0000	1,561.0000	10.866	0	0	0
18/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,097.0000	1,251.0000	14.038	0	0	0
18/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	790.0000	942.0000	19.241	0	0	0
18/10/2007	R196	2008/02/07			Bond Future	9.0530	9.2120	1.756	0.0000	0.0000	0
18/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	164.0000	123.0000	(25.000)	0	0	0
18/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	899.0000	1,026.0000	14.127	0	0	0
18/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	710.0000	825.0000	16.197	0	0	0
18/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	105.0000	76.0000	(27.619)	0	0	0
18/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	543.0000	644.0000	18.600	0	0	0
18/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	245.0000	189.0000	(22.857)	0	0	0
18/10/2007	R196	2008/05/02			Bond Future	8.7970	8.9740	2.012	0.0000	0.0000	0
18/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	277.0000	339.0000	22.383	0	0	0
18/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	434.0000	359.0000	(17.281)	0	0	0
18/10/2007	R201	2007/11/01			Bond Future	8.1880	8.3080	1.466	0.0000	0.0000	910
18/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	22.0000	5.0000	(77.273)	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
18/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,245.0000	5,893.0000	12.355	0	0	0
18/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,430.0000	3,061.0000	25.967	0	0	0
18/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,816.0000	4,463.0000	16.955	0	0	0
18/10/2007	R201	2008/02/07			Bond Future	8.0660	8.1860	1.488	0.0000	0.0000	0
18/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,472.0000	2,911.0000	17.759	0	0	0
18/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	778.0000	583.0000	(25.064)	0	0	0
18/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	429.0000	306.0000	(28.671)	0	0	0
18/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,487.0000	3,999.0000	14.683	0	0	0
18/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,660.0000	5,225.0000	12.124	0	0	0
18/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	215.0000	146.0000	(32.093)	0	0	0
18/10/2007	R201	2008/05/02			Bond Future	7.9610	8.0810	1.507	0.0000	0.0000	0
18/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	608.0000	771.0000	26.809	0	0	0
18/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,364.0000	2,905.0000	(13.644)	0	0	0
18/10/2007	R203	2007/11/01			Bond Future	8.0720	8.1920	1.487	0.0000	0.0000	0
18/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
18/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	3,971.0000	4,775.0000	20.247	0	0	0
18/10/2007	R203	2008/02/07			Bond Future	7.9740	8.0940	1.505	0.0000	0.0000	0
18/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	634.0000	455.0000	(28.233)	0	0	0
18/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,873.0000	4,493.0000	16.008	0	0	0
18/10/2007	R203	2008/05/02			Bond Future	7.8890	8.0090	1.521	0.0000	0.0000	0
18/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,417.0000	2,890.0000	(15.423)	0	0	0
18/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,059.0000	1,324.0000	25.024	0	0	0
18/10/2007	R204	2007/11/01			Bond Future	8.0530	8.1730	1.490	0.0000	0.0000	0
18/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	38.0000	11.0000	(71.053)	0	0	0
18/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,151.0000	4,988.0000	20.164	0	0	0
18/10/2007	R204	2008/02/07			Bond Future	7.9610	8.0810	1.507	0.0000	0.0000	3,331
18/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,577.0000	5,183.0000	13.240	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
18/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,187.0000	935.0000	(21.230)	0	0	0
18/10/2007	R204	2008/05/02			Bond Future	7.8830	8.0030	1.522	0.0000	0.0000	0
18/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,701.0000	3,130.0000	(15.428)	0	0	0
18/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,123.0000	1,405.0000	25.111	0	0	0
18/10/2007	R206	2007/11/01			Bond Future	8.1850	8.3050	1.466	0.0000	0.0000	0
18/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,081.0000	2,629.0000	26.333	0	0	0
18/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	15.0000	3.0000	(80.000)	0	0	0
18/10/2007	R206	2008/02/07			Bond Future	8.0510	8.1710	1.490	0.0000	0.0000	0
18/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	655.0000	487.0000	(25.649)	0	0	0
18/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,041.0000	2,419.0000	18.520	0	0	0
18/10/2007	R206	2008/05/02			Bond Future	7.9380	8.0580	1.512	0.0000	0.0000	0
18/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,221.0000	1,883.0000	(15.218)	0	0	0
18/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	843.0000	1,038.0000	23.132	0	0	0
18/10/2007	R207	2007/11/01			Bond Future	8.0130	8.1330	1.498	0.0000	0.0000	0
18/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
18/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	3,901.0000	4,776.0000	22.430	0	0	0
18/10/2007	R207	2008/02/07			Bond Future	7.9260	8.0460	1.514	0.0000	0.0000	0
18/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	665.0000	465.0000	(30.075)	0	0	0
18/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,871.0000	4,549.0000	17.515	0	0	0
18/10/2007	R207	2008/05/02			Bond Future	7.8550	7.9750	1.528	0.0000	0.0000	0
18/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,924.0000	3,327.0000	(15.214)	0	0	0
18/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,086.0000	1,363.0000	25.506	0	0	0
18/10/2007	R209	2007/11/01			Bond Future	7.6080	7.7380	1.709	0.0000	0.0000	0
18/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,514.0000	7,808.0000	19.865	0	0	0
18/10/2007	R209	2008/02/07			Bond Future	7.5420	7.6720	1.724	0.0000	0.0000	6,590
18/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	605.0000	390.0000	(35.537)	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
18/10/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	6,434.0000	7,528.0000	17.003	0	0	0
18/10/2007	R209 2008/05/02			Bond Future	7.4870	7.6170	1.736	0.0000	0.0000	0
18/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,064.0000	2,564.0000	24.225	0	0	0
18/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,702.0000	3,882.0000	(17.439)	0	0	0
18/10/2007	TRT1 2007/11/01			Index Future	256.8430	255.3610	(0.577)	0.0000	0.0000	400
18/10/2007	TRT1 2008/02/07			Index Future	263.8410	262.3180	(0.577)	0.0000	0.0000	0
Grand Total:										71,736