

# Derivatives High/Low Report

High/Low for 19/10/2007

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
19/10/2007	\$ / R 2007/12/14			Currency Future	6.8753	6.8816	0.092	6.8700	6.8200	24,775
19/10/2007	\$ / R 2008/03/17			Currency Future	6.9763	6.9832	0.099	6.9200	6.9200	17,347
19/10/2007	\$ / R 2008/06/13			Currency Future	7.0815	7.0899	0.119	0.0000	0.0000	1,006
19/10/2007	£ / R 2007/12/14			Currency Future	14.0454	14.0602	0.105	0.0000	0.0000	0
19/10/2007	£ / R 2008/03/17			Currency Future	14.2123	14.2249	0.089	0.0000	0.0000	0
19/10/2007	£ / R 2008/06/13			Currency Future	14.3843	14.3964	0.084	0.0000	0.0000	0
19/10/2007	€ / R 2007/12/14			Currency Future	9.8300	9.8183	(0.119)	0.0000	0.0000	0
19/10/2007	€ / R 2008/03/17			Currency Future	9.9830	9.9703	(0.127)	0.0000	0.0000	0
19/10/2007	€ / R 2008/06/13			Currency Future	10.1367	10.1247	(0.118)	0.0000	0.0000	0
19/10/2007	ALBI 2007/11/01			Index Future	257.4130	257.5100	0.038	0.0000	0.0000	166
19/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	35,125.0000	35,884.0000	2.161	0	0	0
19/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	995.0000	784.0000	(21.206)	0	0	0
19/10/2007	ALBI 2008/02/07			Index Future	264.8100	264.7340	(0.029)	0.0000	0.0000	0
19/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,082.0000	2,090.0000	0.384	0	0	0
19/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	110,182.0000	109,430.0000	(0.683)	0	0	0

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19/10/2007	ALBI	2008/05/02			Index Future	271.2970	271.2190	(0.029)	0.0000	0.0000	0
19/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	78,544.0000	77,883.0000	(0.842)	0	0	0
19/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	15,574.0000	15,693.0000	0.764	0	0	0
19/10/2007	ALBI	2008/08/07			Index Future	278.9360	278.8560	(0.029)	0.0000	0.0000	0
19/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,696.0000	7,751.0000	0.715	0	0	0
19/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	147,056.0000	146,311.0000	(0.507)	0	0	0
19/10/2007	ALBI	2008/11/06			Index Future	286.0640	285.9820	(0.029)	0.0000	0.0000	0
19/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	214,883.0000	214,092.0000	(0.368)	0	0	0
19/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,243.0000	4,272.0000	0.683	0	0	0
19/10/2007	CRD1	2007/11/01			Index Future	110.6360	110.6780	0.038	0.0000	0.0000	8
19/10/2007	CRD1	2008/02/07			Index Future	113.6500	113.6930	0.038	0.0000	0.0000	0
19/10/2007	GOVI	2007/11/01			jGovi	258.4830	258.5970	0.044	0.0000	0.0000	60
19/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	65,173.0000	64,032.0000	(1.751)	0	0	0
19/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	3.0000	2.0000	(33.333)	0	0	0
19/10/2007	GOVI	2008/02/07			jGovi	265.5250	265.6430	0.044	0.0000	0.0000	5
19/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	25,524.0000	26,066.0000	2.123	0	0	0
19/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	20,274.0000	19,636.0000	(3.147)	0	0	0
19/10/2007	GOVI	2008/05/02			jGovi	272.2560	272.3780	0.045	0.0000	0.0000	0
19/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,058.0000	10,752.0000	(2.767)	0	0	0
19/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	93,618.0000	94,532.0000	0.976	0	0	0
19/10/2007	ILBI	2007/11/01			Index Future	283.9200	283.8390	(0.029)	0.0000	0.0000	0
19/10/2007	ILBI	2008/02/07			Index Future	292.0050	291.9200	(0.029)	0.0000	0.0000	0
19/10/2007	J153	2010/08/31			jSwap	9.9090	9.9130	0.040	0.0000	0.0000	0

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19/10/2007	J157	2015/09/15			jSwap	9.2450	9.2050	(0.433)	0.0000	0.0000	0
19/10/2007	J186	2026/12/21			jSwap	8.4440	8.4290	(0.178)	0.0000	0.0000	0
19/10/2007	J201	2014/12/22			jSwap	9.3250	9.2850	(0.429)	0.0000	0.0000	0
19/10/2007	J203	2017/09/15			jSwap	9.0950	9.0630	(0.352)	0.0000	0.0000	0
19/10/2007	J204	2018/12/21			jSwap	9.0210	8.9910	(0.333)	0.0000	0.0000	0
19/10/2007	J207	2020/01/15			jSwap	8.9340	8.9050	(0.325)	0.0000	0.0000	0
19/10/2007	JBAR	2005/12/21			jBar	10.6170	10.6250	0.075	0.0000	0.0000	0
19/10/2007	JFRA	2007/11/01			jFra	10.6160	10.6420	0.245	0.0000	0.0000	0
19/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,134.0000	8,202.0000	0.836	0	0	0
19/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
19/10/2007	JFRA	2008/02/07			jFra	10.6270	10.6380	0.104	0.0000	0.0000	0
19/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,608.0000	7,553.0000	(0.723)	0	0	0
19/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,243.0000	15,208.0000	(0.230)	0	0	0
19/10/2007	JFRA	2008/05/02			jFra	10.5070	10.5200	0.124	0.0000	0.0000	0
19/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,324.0000	14,269.0000	(0.384)	0	0	0
19/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,978.0000	14,958.0000	(0.134)	0	0	0
19/10/2007	JFRA	2008/08/07			jFra	10.2580	10.2440	(0.136)	0.0000	0.0000	0
19/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,910.0000	17,863.0000	(0.262)	0	0	0
19/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,891.0000	17,878.0000	(0.073)	0	0	0
19/10/2007	JFRA	2008/11/06			jFra	10.0120	9.9920	(0.200)	0.0000	0.0000	0
19/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,202.0000	20,152.0000	(0.248)	0	0	0
19/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,781.0000	20,779.0000	(0.010)	0	0	0
19/10/2007	JN02	2007/11/01			jNote	10.0960	10.0930	(0.030)	0.0000	0.0000	0

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19/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	76.0000	60.0000	(21.053)	0	0	0
19/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,771.0000	19,701.0000	(0.354)	0	0	0
19/10/2007	JN02	2008/02/07			jNote	9.8960	9.8920	(0.040)	0.0000	0.0000	0
19/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,770.0000	4,749.0000	(0.440)	0	0	0
19/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,764.0000	20,672.0000	(0.443)	0	0	0
19/10/2007	JN02	2008/05/02			jNote	9.6850	9.6820	(0.031)	0.0000	0.0000	0
19/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,830.0000	16,823.0000	(0.042)	0	0	0
19/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,720.0000	12,659.0000	(0.480)	0	0	0
19/10/2007	JN05	2007/11/01			jNote	9.3720	9.3510	(0.224)	0.0000	0.0000	0
19/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	14,897.0000	14,085.0000	(5.451)	0	0	0
19/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	283.0000	293.0000	3.534	0	0	0
19/10/2007	JN05	2008/02/07			jNote	9.2540	9.2300	(0.259)	0.0000	0.0000	0
19/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,705.0000	7,007.0000	4.504	0	0	0
19/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	16,719.0000	16,077.0000	(3.840)	0	0	0
19/10/2007	JN05	2008/05/02			jNote	9.1450	9.1200	(0.273)	0.0000	0.0000	0
19/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	21,873.0000	22,480.0000	2.775	0	0	0
19/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	9,306.0000	8,918.0000	(4.169)	0	0	0
19/10/2007	JN10	2007/11/01			jNote	8.9710	8.9390	(0.357)	0.0000	0.0000	0
19/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,923.0000	6,079.0000	23.482	0	0	0
19/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	3,041.0000	2,117.0000	(30.385)	0	0	0
19/10/2007	JN10	2008/02/07			jNote	8.8830	8.8490	(0.383)	0.0000	0.0000	0
19/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	7,697.0000	6,824.0000	(11.342)	0	0	0
19/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	15,312.0000	16,663.0000	8.823	0	0	0
19/10/2007	JN10	2008/05/02			jNote	8.8010	8.7660	(0.398)	0.0000	0.0000	0
19/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	9,647.0000	8,786.0000	(8.925)	0	0	0
19/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	21,280.0000	22,728.0000	6.805	0	0	0
19/10/2007	JROD	2007/10/31			jRod	9.6970	9.6940	(0.031)	0.0000	0.0000	0

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19/10/2007	JROD	2007/11/30			jRod	10.0660	10.0610	(0.050)	0.0000	0.0000	0
19/10/2007	JROD	2007/12/31			jRod	10.4110	10.4050	(0.058)	0.0000	0.0000	0
19/10/2007	JROD	2008/01/31			jRod	10.1900	10.1860	(0.039)	0.0000	0.0000	0
19/10/2007	JROD	2008/02/29			jRod	10.4200	10.4160	(0.038)	0.0000	0.0000	0
19/10/2007	JROD	2008/03/31			jRod	10.5870	10.5820	(0.047)	0.0000	0.0000	0
19/10/2007	OTH1	2007/11/01			Index Future	253.0070	252.9910	(0.006)	0.0000	0.0000	12
19/10/2007	OTH1	2008/02/07			Index Future	259.9000	259.8840	(0.006)	0.0000	0.0000	0
19/10/2007	R153	2007/11/01			Bond Future	8.9000	8.8900	(0.112)	0.0000	0.0000	4,190
19/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	3,042.0000	3,016.0000	(0.855)	0	0	0
19/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,372.0000	2,346.0000	(1.096)	0	0	0
19/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,707.0000	1,681.0000	(1.523)	0	0	0
19/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/10/2007	R153	2008/02/07			Bond Future	8.7700	8.7600	(0.114)	0.0000	0.0000	6,220
19/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,530.0000	1,510.0000	(1.307)	0	0	0
19/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	288.0000	291.0000	1.042	0	0	0
19/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	164.0000	166.0000	1.220	0	0	0
19/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,010.0000	1,988.0000	(1.095)	0	0	0
19/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	87.0000	88.0000	1.149	0	0	0
19/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,541.0000	2,518.0000	(0.905)	0	0	0
19/10/2007	R153	2008/05/02			Bond Future	8.6430	8.6330	(0.116)	0.0000	0.0000	0
19/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	531.0000	522.0000	(1.695)	0	0	0
19/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,305.0000	1,317.0000	0.920	0	0	0

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19/10/2007	R157	2007/11/01			Bond Future	8.2630	8.2530	(0.121)	0.0000	0.0000	2,660
19/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,255.0000	3,320.0000	1.997	0	0	0
19/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	50
19/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
19/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	120.0000	98.0000	(18.333)	0	0	0
19/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,547.0000	3,478.0000	(1.945)	0	0	0
19/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,312.0000	5,244.0000	(1.280)	0	0	0
19/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	1,713.0000	1,759.0000	2.685	0	0	75
19/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	575.0000	585.0000	1.739	0	0	350
19/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	7,115.0000	7,047.0000	(0.956)	0	0	0
19/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	663.0000	606.0000	(8.597)	0	0	0
19/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,312.0000	5,244.0000	(1.280)	0	0	0
19/10/2007	R157	2008/02/07			Bond Future	8.1670	8.1570	(0.122)	0.0000	0.0000	3,580
19/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	183.0000	186.0000	1.639	0	0	0
19/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	389.0000	395.0000	1.542	0	0	0
19/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,908.0000	4,847.0000	(1.243)	0	0	0
19/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	746.0000	757.0000	1.475	0	0	0
19/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,547.0000	3,492.0000	(1.551)	0	0	0
19/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,449.0000	6,385.0000	(0.992)	0	0	0
19/10/2007	R157	2008/05/02			Bond Future	8.0840	8.0740	(0.124)	0.0000	0.0000	0
19/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,796.0000	4,844.0000	1.001	0	0	0
19/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	570.0000	554.0000	(2.807)	0	0	0
19/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,631.0000	3,672.0000	1.129	0	0	0
19/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	970.0000	947.0000	(2.371)	0	0	0
19/10/2007	R186	2007/11/01			Bond Future	8.0450	8.0350	(0.124)	0.0000	0.0000	0
19/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	6,460.0000	6,345.0000	(1.780)	0	0	0
19/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
19/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	9,583.0000	9,468.0000	(1.200)	0	0	0

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19/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	12,825.0000	12,711.0000	(0.889)	0	0	0
19/10/2007	R186	2008/02/07			Bond Future	7.9700	7.9600	(0.125)	0.0000	0.0000	0
19/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,555.0000	6,458.0000	(1.480)	0	0	0
19/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,413.0000	4,329.0000	(1.903)	0	0	0
19/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,137.0000	9,031.0000	(1.160)	0	0	0
19/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,860.0000	1,891.0000	1.667	0	0	0
19/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	484.0000	492.0000	1.653	0	0	0
19/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,005.0000	1,023.0000	1.791	0	0	0
19/10/2007	R186	2008/05/02			Bond Future	7.9060	7.8960	(0.126)	0.0000	0.0000	0
19/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,137.0000	3,078.0000	(1.881)	0	0	0
19/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,207.0000	4,262.0000	1.307	0	0	0
19/10/2007	R196	2007/11/01			Bond Future	9.5190	9.5110	(0.084)	0.0000	0.0000	0
19/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,561.0000	1,551.0000	(0.641)	0	0	0
19/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	942.0000	932.0000	(1.062)	0	0	0
19/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,251.0000	1,241.0000	(0.799)	0	0	0
19/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R196	2008/02/07			Bond Future	9.2120	9.1990	(0.141)	0.0000	0.0000	0
19/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,026.0000	1,015.0000	(1.072)	0	0	0
19/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	825.0000	814.0000	(1.333)	0	0	0
19/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	123.0000	125.0000	1.626	0	0	0
19/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	76.0000	77.0000	1.316	0	0	0
19/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	644.0000	634.0000	(1.553)	0	0	0
19/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	189.0000	192.0000	1.587	0	0	0
19/10/2007	R196	2008/05/02			Bond Future	8.9740	8.9660	(0.089)	0.0000	0.0000	0
19/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	339.0000	335.0000	(1.180)	0	0	0
19/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	359.0000	361.0000	0.557	0	0	0
19/10/2007	R201	2007/11/01			Bond Future	8.3080	8.2980	(0.120)	0.0000	0.0000	910
19/10/2007	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
19/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,893.0000	5,839.0000	(0.916)	0	0	0
19/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	3,061.0000	3,006.0000	(1.797)	0	0	0
19/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
19/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,463.0000	4,409.0000	(1.210)	0	0	0
19/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R201	2008/02/07			Bond Future	8.1860	8.1760	(0.122)	0.0000	0.0000	0
19/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,225.0000	5,174.0000	(0.976)	0	0	0
19/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	306.0000	311.0000	1.634	0	0	0
19/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	583.0000	592.0000	1.544	0	0	0
19/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,911.0000	2,867.0000	(1.512)	0	0	0
19/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,999.0000	3,951.0000	(1.200)	0	0	0
19/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	146.0000	148.0000	1.370	0	0	0
19/10/2007	R201	2008/05/02			Bond Future	8.0810	8.0710	(0.124)	0.0000	0.0000	0
19/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	771.0000	753.0000	(2.335)	0	0	0
19/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,905.0000	2,938.0000	1.136	0	0	0
19/10/2007	R203	2007/11/01			Bond Future	8.1920	8.1820	(0.122)	0.0000	0.0000	0
19/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,775.0000	4,708.0000	(1.403)	0	0	0
19/10/2007	R203	2008/02/07			Bond Future	8.0940	8.0840	(0.124)	0.0000	0.0000	0
19/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,493.0000	4,434.0000	(1.313)	0	0	0
19/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	455.0000	462.0000	1.538	0	0	0
19/10/2007	R203	2008/05/02			Bond Future	8.0090	7.9990	(0.125)	0.0000	0.0000	0
19/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,324.0000	1,295.0000	(2.190)	0	0	0
19/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,890.0000	2,927.0000	1.280	0	0	0
19/10/2007	R204	2007/11/01			Bond Future	8.1730	8.1630	(0.122)	0.0000	0.0000	0
19/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,988.0000	4,914.0000	(1.484)	0	0	0
19/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
19/10/2007	R204	2008/02/07			Bond Future	8.0810	8.0710	(0.124)	0.0000	0.0000	3,331
19/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,183.0000	5,121.0000	(1.196)	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
19/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	935.0000	944.0000	0.963	0	0	0
19/10/2007	R204	2008/05/02			Bond Future	8.0030	7.9930	(0.125)	0.0000	0.0000	0
19/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,130.0000	3,170.0000	1.278	0	0	0
19/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,405.0000	1,374.0000	(2.206)	0	0	0
19/10/2007	R206	2007/11/01			Bond Future	8.3050	8.2950	(0.120)	0.0000	0.0000	0
19/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
19/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,629.0000	2,582.0000	(1.788)	0	0	0
19/10/2007	R206	2008/02/07			Bond Future	8.1710	8.1610	(0.122)	0.0000	0.0000	0
19/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	487.0000	494.0000	1.437	0	0	0
19/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,419.0000	2,382.0000	(1.530)	0	0	0
19/10/2007	R206	2008/05/02			Bond Future	8.0580	8.0480	(0.124)	0.0000	0.0000	0
19/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,883.0000	1,906.0000	1.221	0	0	0
19/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,038.0000	1,017.0000	(2.023)	0	0	0
19/10/2007	R207	2007/11/01			Bond Future	8.1330	8.1230	(0.123)	0.0000	0.0000	0
19/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
19/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,776.0000	4,703.0000	(1.528)	0	0	0
19/10/2007	R207	2008/02/07			Bond Future	8.0460	8.0360	(0.124)	0.0000	0.0000	0
19/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,549.0000	4,485.0000	(1.407)	0	0	0
19/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	465.0000	474.0000	1.935	0	0	0
19/10/2007	R207	2008/05/02			Bond Future	7.9750	7.9650	(0.125)	0.0000	0.0000	0
19/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,327.0000	3,369.0000	1.262	0	0	0
19/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,363.0000	1,332.0000	(2.274)	0	0	0
19/10/2007	R209	2007/11/01			Bond Future	7.7380	7.7380	-	0.0000	0.0000	0
19/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
19/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	7,808.0000	7,808.0000	-	0	0	0
19/10/2007	R209	2008/02/07			Bond Future	7.6720	7.6720	-	0.0000	0.0000	6,590
19/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	390.0000	384.0000	(1.538)	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
19/10/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	7,528.0000	7,523.0000	(0.066)	0	0	0
19/10/2007	R209 2008/05/02			Bond Future	7.6170	7.6170	-	0.0000	0.0000	0
19/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	3,882.0000	3,874.0000	(0.206)	0	0	0
19/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,564.0000	2,556.0000	(0.312)	0	0	0
19/10/2007	TRT1 2007/11/01			Index Future	255.3610	255.4710	0.043	0.0000	0.0000	400
19/10/2007	TRT1 2008/02/07			Index Future	262.3180	262.4310	0.043	0.0000	0.0000	0
<b>Grand Total:</b>										<b>71,735</b>