

# Derivatives High/Low Report

High/Low for 22/10/2007

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
22/10/2007	\$ / R 2007/12/14			Currency Future	6.8816	6.9263	0.650	6.9200	6.9200	24,776
22/10/2007	\$ / R 2008/03/17			Currency Future	6.9832	7.0299	0.669	7.0700	7.0400	18,849
22/10/2007	\$ / R 2008/06/13			Currency Future	7.0899	7.1386	0.687	0.0000	0.0000	1,006
22/10/2007	£ / R 2007/12/14			Currency Future	14.0602	14.0237	(0.260)	0.0000	0.0000	0
22/10/2007	£ / R 2008/03/17			Currency Future	14.2249	14.1900	(0.245)	0.0000	0.0000	0
22/10/2007	£ / R 2008/06/13			Currency Future	14.3964	14.3661	(0.210)	0.0000	0.0000	0
22/10/2007	€ / R 2007/12/14			Currency Future	9.8183	9.8093	(0.092)	0.0000	0.0000	0
22/10/2007	€ / R 2008/03/17			Currency Future	9.9703	9.9628	(0.075)	0.0000	0.0000	0
22/10/2007	€ / R 2008/06/13			Currency Future	10.1247	10.1192	(0.054)	0.0000	0.0000	0
22/10/2007	ALBI 2007/11/01			Index Future	257.5100	256.9040	(0.235)	0.0000	0.0000	166
22/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	35,884.0000	29,861.0000	(16.785)	0	0	0
22/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	784.0000	821.0000	4.719	0	0	0
22/10/2007	ALBI 2008/02/07			Index Future	264.7340	264.3840	(0.132)	0.0000	0.0000	0
22/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,090.0000	2,195.0000	5.024	0	0	0
22/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	109,430.0000	106,035.0000	(3.102)	0	0	0

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22/10/2007	ALBI	2008/05/02			Index Future	271.2190	270.8840	(0.124)	0.0000	0.0000	0
22/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	15,693.0000	16,323.0000	4.015	0	0	0
22/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	77,883.0000	75,163.0000	(3.492)	0	0	0
22/10/2007	ALBI	2008/08/07			Index Future	278.8560	278.5470	(0.111)	0.0000	0.0000	0
22/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,751.0000	8,005.0000	3.277	0	0	0
22/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	146,311.0000	143,475.0000	(1.938)	0	0	0
22/10/2007	ALBI	2008/11/06			Index Future	285.9820	285.6720	(0.108)	0.0000	0.0000	0
22/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	214,092.0000	211,124.0000	(1.386)	0	0	0
22/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,272.0000	4,404.0000	3.090	0	0	0
22/10/2007	CRD1	2007/11/01			Index Future	110.6780	110.4390	(0.216)	0.0000	0.0000	8
22/10/2007	CRD1	2008/02/07			Index Future	113.6930	113.4480	(0.215)	0.0000	0.0000	0
22/10/2007	GOVI	2007/11/01			jGovi	258.5970	258.0240	(0.222)	0.0000	0.0000	60
22/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	2.0000	0.0000	(100.000)	0	0	0
22/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	64,032.0000	69,760.0000	8.946	0	0	0
22/10/2007	GOVI	2008/02/07			jGovi	265.6430	265.0540	(0.222)	0.0000	0.0000	5
22/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	26,066.0000	22,643.0000	(13.132)	0	0	0
22/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,636.0000	22,103.0000	12.564	0	0	0
22/10/2007	GOVI	2008/05/02			jGovi	272.3780	271.7750	(0.221)	0.0000	0.0000	0
22/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	94,532.0000	89,490.0000	(5.334)	0	0	0
22/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	10,752.0000	11,740.0000	9.189	0	0	0
22/10/2007	ILBI	2007/11/01			Index Future	283.8390	284.4860	0.228	0.0000	0.0000	0
22/10/2007	ILBI	2008/02/07			Index Future	291.9200	292.6480	0.249	0.0000	0.0000	0
22/10/2007	J153	2010/08/31			jSwap	9.9130	9.9650	0.525	0.0000	0.0000	0

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22/10/2007	J157	2015/09/15			jSwap	9.2050	9.2530	0.521	0.0000	0.0000	0
22/10/2007	J186	2026/12/21			jSwap	8.4290	8.4730	0.522	0.0000	0.0000	0
22/10/2007	J201	2014/12/22			jSwap	9.2850	9.3320	0.506	0.0000	0.0000	0
22/10/2007	J203	2017/09/15			jSwap	9.0630	9.1160	0.585	0.0000	0.0000	0
22/10/2007	J204	2018/12/21			jSwap	8.9910	9.0390	0.534	0.0000	0.0000	0
22/10/2007	J207	2020/01/15			jSwap	8.9050	8.9510	0.517	0.0000	0.0000	0
22/10/2007	JBAR	2005/12/21			jBar	10.6250	10.6630	0.358	0.0000	0.0000	0
22/10/2007	JFRA	2007/11/01			jFra	10.6420	10.6830	0.385	0.0000	0.0000	0
22/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,202.0000	8,308.0000	1.292	0	0	0
22/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
22/10/2007	JFRA	2008/02/07			jFra	10.6380	10.6590	0.197	0.0000	0.0000	0
22/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,208.0000	15,107.0000	(0.664)	0	0	0
22/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,553.0000	7,382.0000	(2.264)	0	0	0
22/10/2007	JFRA	2008/05/02			jFra	10.5200	10.5620	0.399	0.0000	0.0000	0
22/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,958.0000	14,899.0000	(0.394)	0	0	0
22/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,269.0000	14,104.0000	(1.156)	0	0	0
22/10/2007	JFRA	2008/08/07			jFra	10.2440	10.2670	0.225	0.0000	0.0000	0
22/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,878.0000	17,758.0000	(0.671)	0	0	0
22/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,863.0000	17,799.0000	(0.358)	0	0	0
22/10/2007	JFRA	2008/11/06			jFra	9.9920	10.0530	0.610	0.0000	0.0000	0
22/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,152.0000	20,144.0000	(0.040)	0	0	0
22/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,779.0000	20,623.0000	(0.751)	0	0	0
22/10/2007	JN02	2007/11/01			jNote	10.0930	10.1380	0.446	0.0000	0.0000	0

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22/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,701.0000	20,458.0000	3.842	0	0	0
22/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	60.0000	17.0000	(71.667)	0	0	0
22/10/2007	JN02	2008/02/07			jNote	9.8920	9.9420	0.505	0.0000	0.0000	0
22/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,672.0000	21,187.0000	2.491	0	0	0
22/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,749.0000	4,379.0000	(7.791)	0	0	0
22/10/2007	JN02	2008/05/02			jNote	9.6820	9.7390	0.589	0.0000	0.0000	0
22/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,659.0000	13,012.0000	2.789	0	0	0
22/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,823.0000	16,149.0000	(4.006)	0	0	0
22/10/2007	JN05	2007/11/01			jNote	9.3510	9.4060	0.588	0.0000	0.0000	0
22/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	14,085.0000	16,016.0000	13.710	0	0	0
22/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	293.0000	82.0000	(72.014)	0	0	0
22/10/2007	JN05	2008/02/07			jNote	9.2300	9.2840	0.585	0.0000	0.0000	0
22/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	16,077.0000	17,292.0000	7.557	0	0	0
22/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,007.0000	6,106.0000	(12.859)	0	0	0
22/10/2007	JN05	2008/05/02			jNote	9.1200	9.1740	0.592	0.0000	0.0000	0
22/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	8,918.0000	9,586.0000	7.490	0	0	0
22/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	22,480.0000	20,996.0000	(6.601)	0	0	0
22/10/2007	JN10	2007/11/01			jNote	8.9390	8.9920	0.593	0.0000	0.0000	0
22/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	2,117.0000	3,049.0000	44.025	0	0	0
22/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	6,079.0000	3,569.0000	(41.290)	0	0	0
22/10/2007	JN10	2008/02/07			jNote	8.8490	8.9020	0.599	0.0000	0.0000	0
22/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	6,824.0000	7,994.0000	17.145	0	0	0
22/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	16,663.0000	14,366.0000	(13.785)	0	0	0
22/10/2007	JN10	2008/05/02			jNote	8.7660	8.8190	0.605	0.0000	0.0000	0
22/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	8,786.0000	9,948.0000	13.226	0	0	0
22/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	22,728.0000	20,394.0000	(10.269)	0	0	0
22/10/2007	JROD	2007/10/31			jRod	9.6940	9.6920	(0.021)	0.0000	0.0000	0

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22/10/2007	JROD	2007/11/30			jRod	10.0610	10.0610	-	0.0000	0.0000	0
22/10/2007	JROD	2007/12/31			jRod	10.4050	10.4190	0.135	0.0000	0.0000	0
22/10/2007	JROD	2008/01/31			jRod	10.1860	10.2000	0.137	0.0000	0.0000	0
22/10/2007	JROD	2008/02/29			jRod	10.4160	10.4310	0.144	0.0000	0.0000	0
22/10/2007	JROD	2008/03/31			jRod	10.5820	10.5930	0.104	0.0000	0.0000	0
22/10/2007	OTH1	2007/11/01			Index Future	252.9910	252.1780	(0.321)	0.0000	0.0000	12
22/10/2007	OTH1	2008/02/07			Index Future	259.8840	259.0490	(0.321)	0.0000	0.0000	0
22/10/2007	R153	2007/11/01			Bond Future	8.8900	8.9400	0.562	0.0000	0.0000	4,190
22/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,681.0000	1,811.0000	7.733	0	0	0
22/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,346.0000	2,476.0000	5.541	0	0	0
22/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	3,016.0000	3,146.0000	4.310	0	0	0
22/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R153	2008/02/07			Bond Future	8.7600	8.8100	0.571	0.0000	0.0000	6,220
22/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,988.0000	2,082.0000	4.728	0	0	0
22/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,510.0000	1,591.0000	5.364	0	0	0
22/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	291.0000	254.0000	(12.715)	0	0	0
22/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	166.0000	141.0000	(15.060)	0	0	0
22/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,518.0000	2,622.0000	4.130	0	0	0
22/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	88.0000	72.0000	(18.182)	0	0	0
22/10/2007	R153	2008/05/02			Bond Future	8.6330	8.7140	0.938	0.0000	0.0000	0
22/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,317.0000	1,200.0000	(8.884)	0	0	0
22/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	522.0000	580.0000	11.111	0	0	0

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22/10/2007	R157	2007/11/01			Bond Future	8.2530	8.3030	0.606	0.0000	0.0000	2,660
22/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
22/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	7,047.0000	7,385.0000	4.796	0	0	0
22/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,478.0000	3,812.0000	9.603	0	0	0
22/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,244.0000	5,583.0000	6.465	0	0	0
22/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	50
22/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,320.0000	2,980.0000	(10.241)	0	0	0
22/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,244.0000	5,583.0000	6.465	0	0	0
22/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	606.0000	721.0000	18.977	0	0	0
22/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	98.0000	105.0000	7.143	0	0	0
22/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	1,759.0000	1,427.0000	(18.874)	0	0	75
22/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	585.0000	362.0000	(38.120)	0	0	350
22/10/2007	R157	2008/02/07			Bond Future	8.1570	8.2070	0.613	0.0000	0.0000	3,580
22/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,385.0000	6,679.0000	4.605	0	0	0
22/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	186.0000	149.0000	(19.892)	0	0	0
22/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	757.0000	650.0000	(14.135)	0	0	0
22/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	395.0000	328.0000	(16.962)	0	0	0
22/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,847.0000	5,112.0000	5.467	0	0	0
22/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,492.0000	3,715.0000	6.386	0	0	0
22/10/2007	R157	2008/05/02			Bond Future	8.0740	8.1440	0.867	0.0000	0.0000	0
22/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	947.0000	1,070.0000	12.988	0	0	0
22/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	554.0000	635.0000	14.621	0	0	0
22/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,844.0000	4,472.0000	(7.680)	0	0	0
22/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,672.0000	3,343.0000	(8.960)	0	0	0
22/10/2007	R186	2007/11/01			Bond Future	8.0350	8.0950	0.747	0.0000	0.0000	0
22/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
22/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	12,711.0000	13,393.0000	5.365	0	0	0
22/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	6,345.0000	7,021.0000	10.654	0	0	0
22/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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22/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	9,468.0000	10,150.0000	7.203	0	0	0
22/10/2007	R186	2008/02/07			Bond Future	7.9600	8.0200	0.754	0.0000	0.0000	0
22/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	492.0000	386.0000	(21.545)	0	0	0
22/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,023.0000	838.0000	(18.084)	0	0	0
22/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,458.0000	6,956.0000	7.711	0	0	0
22/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,891.0000	1,606.0000	(15.071)	0	0	0
22/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,031.0000	9,609.0000	6.400	0	0	0
22/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,329.0000	4,728.0000	9.217	0	0	0
22/10/2007	R186	2008/05/02			Bond Future	7.8960	7.9660	0.887	0.0000	0.0000	0
22/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,078.0000	3,411.0000	10.819	0	0	0
22/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,262.0000	3,796.0000	(10.934)	0	0	0
22/10/2007	R196	2007/11/01			Bond Future	9.5110	9.5850	0.778	0.0000	0.0000	0
22/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,551.0000	1,641.0000	5.803	0	0	0
22/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,241.0000	1,331.0000	7.252	0	0	0
22/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	932.0000	1,022.0000	9.657	0	0	0
22/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R196	2008/02/07			Bond Future	9.1990	9.2510	0.565	0.0000	0.0000	0
22/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	192.0000	171.0000	(10.938)	0	0	0
22/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	634.0000	664.0000	4.732	0	0	0
22/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	814.0000	850.0000	4.423	0	0	0
22/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,015.0000	1,055.0000	3.941	0	0	0
22/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	77.0000	66.0000	(14.286)	0	0	0
22/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	125.0000	110.0000	(12.000)	0	0	0
22/10/2007	R196	2008/05/02			Bond Future	8.9660	8.8940	(0.803)	0.0000	0.0000	0
22/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	335.0000	306.0000	(8.657)	0	0	0
22/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	361.0000	388.0000	7.479	0	0	0
22/10/2007	R201	2007/11/01			Bond Future	8.2980	8.3480	0.603	0.0000	0.0000	910
22/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	4.0000	1.0000	(75.000)	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
22/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,409.0000	4,677.0000	6.078	0	0	0
22/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	3,006.0000	3,271.0000	8.816	0	0	0
22/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,839.0000	6,108.0000	4.607	0	0	0
22/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R201	2008/02/07			Bond Future	8.1760	8.2260	0.612	0.0000	0.0000	0
22/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,867.0000	3,046.0000	6.243	0	0	0
22/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	592.0000	508.0000	(14.189)	0	0	0
22/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,951.0000	4,161.0000	5.315	0	0	0
22/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	311.0000	259.0000	(16.720)	0	0	0
22/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	148.0000	119.0000	(19.595)	0	0	0
22/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,174.0000	5,408.0000	4.523	0	0	0
22/10/2007	R201	2008/05/02			Bond Future	8.0710	8.1440	0.904	0.0000	0.0000	0
22/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	753.0000	856.0000	13.679	0	0	0
22/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,938.0000	2,665.0000	(9.292)	0	0	0
22/10/2007	R203	2007/11/01			Bond Future	8.1820	8.2320	0.611	0.0000	0.0000	0
22/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,708.0000	5,042.0000	7.094	0	0	0
22/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R203	2008/02/07			Bond Future	8.0840	8.1340	0.619	0.0000	0.0000	0
22/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	462.0000	387.0000	(16.234)	0	0	0
22/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,434.0000	4,689.0000	5.751	0	0	0
22/10/2007	R203	2008/05/02			Bond Future	7.9990	8.0650	0.825	0.0000	0.0000	0
22/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,927.0000	2,644.0000	(9.669)	0	0	0
22/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,295.0000	1,444.0000	11.506	0	0	0
22/10/2007	R204	2007/11/01			Bond Future	8.1630	8.2230	0.735	0.0000	0.0000	0
22/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,914.0000	5,335.0000	8.567	0	0	0
22/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
22/10/2007	R204	2008/02/07			Bond Future	8.0710	8.1310	0.743	0.0000	0.0000	3,331
22/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,121.0000	5,415.0000	5.741	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
22/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	944.0000	812.0000	(13.983)	0	0	0
22/10/2007	R204	2008/05/02			Bond Future	7.9930	8.0670	0.926	0.0000	0.0000	0
22/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,170.0000	2,830.0000	(10.726)	0	0	0
22/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,374.0000	1,555.0000	13.173	0	0	0
22/10/2007	R206	2007/11/01			Bond Future	8.2950	8.3450	0.603	0.0000	0.0000	0
22/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
22/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,582.0000	2,812.0000	8.908	0	0	0
22/10/2007	R206	2008/02/07			Bond Future	8.1610	8.2110	0.613	0.0000	0.0000	0
22/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,382.0000	2,536.0000	6.465	0	0	0
22/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	494.0000	423.0000	(14.372)	0	0	0
22/10/2007	R206	2008/05/02			Bond Future	8.0480	8.1240	0.944	0.0000	0.0000	0
22/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,017.0000	1,144.0000	12.488	0	0	0
22/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,906.0000	1,698.0000	(10.913)	0	0	0
22/10/2007	R207	2007/11/01			Bond Future	8.1230	8.1830	0.739	0.0000	0.0000	0
22/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
22/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,703.0000	5,139.0000	9.271	0	0	0
22/10/2007	R207	2008/02/07			Bond Future	8.0360	8.0960	0.747	0.0000	0.0000	0
22/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	474.0000	379.0000	(20.042)	0	0	0
22/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,485.0000	4,825.0000	7.581	0	0	0
22/10/2007	R207	2008/05/02			Bond Future	7.9650	8.0380	0.917	0.0000	0.0000	0
22/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,369.0000	3,017.0000	(10.448)	0	0	0
22/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,332.0000	1,507.0000	13.138	0	0	0
22/10/2007	R209	2007/11/01			Bond Future	7.7380	7.7980	0.775	0.0000	0.0000	0
22/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	7,808.0000	8,395.0000	7.518	0	0	0
22/10/2007	R209	2008/02/07			Bond Future	7.6720	7.7320	0.782	0.0000	0.0000	6,590
22/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	384.0000	297.0000	(22.656)	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
22/10/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	7,523.0000	8,029.0000	6.726	0	0	0
22/10/2007	R209 2008/05/02			Bond Future	7.6170	7.6830	0.866	0.0000	0.0000	0
22/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	3,874.0000	3,475.0000	(10.299)	0	0	0
22/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,556.0000	2,816.0000	10.172	0	0	0
22/10/2007	TRT1 2007/11/01			Index Future	255.4710	254.8970	(0.225)	0.0000	0.0000	400
22/10/2007	TRT1 2008/02/07			Index Future	262.4310	261.8420	(0.224)	0.0000	0.0000	0
<b>Grand Total:</b>										<b>73,238</b>