



Derivatives High/Low Report

High/Low for 24/10/2007

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
24/10/2007	\$ / R 2007/12/14			Currency Future	6.7877	6.7188	(1.015)	6.7900	6.6900	24,944
24/10/2007	\$ / R 2008/03/17			Currency Future	6.8893	6.8209	(0.993)	6.8900	6.7900	18,872
24/10/2007	\$ / R 2008/06/13			Currency Future	6.9953	6.9284	(0.956)	6.9300	6.9200	2,179
24/10/2007	£ / R 2007/12/14			Currency Future	13.8773	13.7292	(1.067)	0.0000	0.0000	0
24/10/2007	£ / R 2008/03/17			Currency Future	14.0430	13.8941	(1.060)	0.0000	0.0000	0
24/10/2007	£ / R 2008/06/13			Currency Future	14.2151	14.0660	(1.049)	0.0000	0.0000	0
24/10/2007	€ / R 2007/12/14			Currency Future	9.6749	9.5683	(1.102)	0.0000	0.0000	0
24/10/2007	€ / R 2008/03/17			Currency Future	9.8267	9.7193	(1.093)	0.0000	0.0000	0
24/10/2007	€ / R 2008/06/13			Currency Future	9.9813	9.8743	(1.072)	0.0000	0.0000	0
24/10/2007	ALBI 2007/11/01			Index Future	257.0060	256.3940	(0.238)	0.0000	0.0000	166
24/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	590.0000	922.0000	56.271	0	0	0
24/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	30,650.0000	24,862.0000	(18.884)	0	0	0
24/10/2007	ALBI 2008/02/07			Index Future	264.4160	263.8140	(0.228)	0.0000	0.0000	0
24/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	106,289.0000	100,659.0000	(5.297)	0	0	0
24/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,129.0000	2,519.0000	18.318	0	0	0

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24/10/2007	ALBI	2008/05/02			Index Future	270.9060	270.3090	(0.220)	0.0000	0.0000	0
24/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	75,240.0000	70,830.0000	(5.861)	0	0	0
24/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	16,180.0000	17,740.0000	9.642	0	0	0
24/10/2007	ALBI	2008/08/07			Index Future	278.5550	278.0400	(0.185)	0.0000	0.0000	0
24/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,951.0000	8,578.0000	7.886	0	0	0
24/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	143,501.0000	138,978.0000	(3.152)	0	0	0
24/10/2007	ALBI	2008/11/06			Index Future	285.6720	285.2310	(0.154)	0.0000	0.0000	0
24/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	211,099.0000	206,968.0000	(1.957)	0	0	0
24/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,379.0000	4,658.0000	6.371	0	0	0
24/10/2007	CRD1	2007/11/01			Index Future	110.5560	110.3150	(0.218)	0.0000	0.0000	8
24/10/2007	CRD1	2008/02/07			Index Future	113.4480	113.4480	-	0.0000	0.0000	0
24/10/2007	GOVI	2007/11/01			jGovi	258.1595	257.5680	(0.229)	0.0000	0.0000	60
24/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
24/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	68,405.0000	74,320.0000	8.647	0	0	0
24/10/2007	GOVI	2008/02/07			jGovi	265.1930	264.5865	(0.229)	0.0000	0.0000	5
24/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	23,253.0000	20,138.0000	(13.396)	0	0	0
24/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	21,323.0000	24,273.0000	13.835	0	0	0
24/10/2007	GOVI	2008/05/02			jGovi	271.9185	271.2980	(0.228)	0.0000	0.0000	0
24/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,374.0000	12,610.0000	10.867	0	0	0
24/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	90,559.0000	85,590.0000	(5.487)	0	0	0
24/10/2007	ILBI	2007/11/01			Index Future	285.0130	285.1090	0.034	0.0000	0.0000	0
24/10/2007	ILBI	2008/02/07			Index Future	293.1790	293.3330	0.053	0.0000	0.0000	0
24/10/2007	J153	2010/08/31			jSwap	9.9130	9.9790	0.666	0.0000	0.0000	0

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24/10/2007	J157	2015/09/15			jSwap	9.2050	9.2310	0.282	0.0000	0.0000	0
24/10/2007	J186	2026/12/21			jSwap	8.4270	8.4430	0.190	0.0000	0.0000	0
24/10/2007	J201	2014/12/22			jSwap	9.2820	9.3120	0.323	0.0000	0.0000	0
24/10/2007	J203	2017/09/15			jSwap	9.0620	9.0870	0.276	0.0000	0.0000	0
24/10/2007	J204	2018/12/21			jSwap	8.9830	9.0150	0.356	0.0000	0.0000	0
24/10/2007	J207	2020/01/15			jSwap	8.8930	8.9280	0.394	0.0000	0.0000	0
24/10/2007	JBAR	2005/12/21			jBar	10.6540	10.6380	(0.150)	0.0000	0.0000	0
24/10/2007	JFRA	2007/11/01			jFra	10.6690	10.7150	0.431	0.0000	0.0000	0
24/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
24/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,272.0000	8,391.0000	1.439	0	0	0
24/10/2007	JFRA	2008/02/07			jFra	10.6400	10.7110	0.667	0.0000	0.0000	0
24/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,032.0000	15,062.0000	0.200	0	0	0
24/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,351.0000	7,253.0000	(1.333)	0	0	0
24/10/2007	JFRA	2008/05/02			jFra	10.5410	10.6570	1.100	0.0000	0.0000	0
24/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,094.0000	13,903.0000	(1.355)	0	0	0
24/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,834.0000	14,951.0000	0.789	0	0	0
24/10/2007	JFRA	2008/08/07			jFra	10.2570	10.3900	1.297	0.0000	0.0000	0
24/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,739.0000	17,545.0000	(1.094)	0	0	0
24/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,756.0000	17,885.0000	0.727	0	0	0
24/10/2007	JFRA	2008/11/06			jFra	10.0130	10.1250	1.119	0.0000	0.0000	0
24/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,646.0000	20,479.0000	(0.809)	0	0	0
24/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,070.0000	20,175.0000	0.523	0	0	0
24/10/2007	JN02	2007/11/01			jNote	10.1080	10.2030	0.940	0.0000	0.0000	0

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24/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	13.0000	3.0000	(76.923)	0	0	0
24/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,920.0000	21,595.0000	8.409	0	0	0
24/10/2007	JN02	2008/02/07			jNote	9.9010	10.0000	1.000	0.0000	0.0000	0
24/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,538.0000	4,029.0000	(11.216)	0	0	0
24/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,619.0000	21,857.0000	6.004	0	0	0
24/10/2007	JN02	2008/05/02			jNote	9.6870	9.7770	0.929	0.0000	0.0000	0
24/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,549.0000	13,258.0000	5.650	0	0	0
24/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,625.0000	15,701.0000	(5.558)	0	0	0
24/10/2007	JN05	2007/11/01			jNote	9.3530	9.3950	0.449	0.0000	0.0000	0
24/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	117.0000	46.0000	(60.684)	0	0	0
24/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	13,987.0000	15,544.0000	11.132	0	0	0
24/10/2007	JN05	2008/02/07			jNote	9.2290	9.2750	0.498	0.0000	0.0000	0
24/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	15,864.0000	16,967.0000	6.953	0	0	0
24/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,834.0000	6,137.0000	(10.199)	0	0	0
24/10/2007	JN05	2008/05/02			jNote	9.1180	9.1630	0.494	0.0000	0.0000	0
24/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	8,749.0000	9,356.0000	6.938	0	0	0
24/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	22,392.0000	21,196.0000	(5.341)	0	0	0
24/10/2007	JN10	2007/11/01			jNote	8.9380	8.9640	0.291	0.0000	0.0000	0
24/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	1,528.0000	1,934.0000	26.571	0	0	0
24/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	5,554.0000	4,270.0000	(23.118)	0	0	0
24/10/2007	JN10	2008/02/07			jNote	8.8450	8.8740	0.328	0.0000	0.0000	0
24/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	16,643.0000	15,384.0000	(7.565)	0	0	0
24/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	6,544.0000	7,186.0000	9.811	0	0	0
24/10/2007	JN10	2008/05/02			jNote	8.7590	8.7890	0.343	0.0000	0.0000	0
24/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	22,891.0000	21,562.0000	(5.806)	0	0	0
24/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	8,487.0000	9,147.0000	7.777	0	0	0
24/10/2007	JROD	2007/10/31			jRod	9.6910	9.6900	(0.010)	0.0000	0.0000	0

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24/10/2007	JROD	2007/11/30			jRod	10.0530	10.0430	(0.099)	0.0000	0.0000	0
24/10/2007	JROD	2007/12/31			jRod	10.4050	10.3860	(0.183)	0.0000	0.0000	0
24/10/2007	JROD	2008/01/31			jRod	10.1930	10.1810	(0.118)	0.0000	0.0000	0
24/10/2007	JROD	2008/02/29			jRod	10.4260	10.4150	(0.106)	0.0000	0.0000	0
24/10/2007	JROD	2008/03/31			jRod	10.5920	10.5850	(0.066)	0.0000	0.0000	0
24/10/2007	OTH1	2007/11/01			Index Future	252.0730	251.3330	(0.294)	0.0000	0.0000	12
24/10/2007	OTH1	2008/02/07			Index Future	259.0490	259.0490	-	0.0000	0.0000	0
24/10/2007	R153	2007/11/01			Bond Future	8.9090	8.9790	0.786	0.0000	0.0000	4,190
24/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	3,066.0000	3,248.0000	5.936	0	0	0
24/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,730.0000	1,912.0000	10.520	0	0	0
24/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,395.0000	2,577.0000	7.599	0	0	0
24/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R153	2008/02/07			Bond Future	8.7950	8.8650	0.796	0.0000	0.0000	6,220
24/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	259.0000	219.0000	(15.444)	0	0	0
24/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,561.0000	1,687.0000	8.072	0	0	0
24/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	144.0000	119.0000	(17.361)	0	0	0
24/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,588.0000	2,739.0000	5.835	0	0	0
24/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	74.0000	59.0000	(20.270)	0	0	0
24/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,050.0000	2,190.0000	6.829	0	0	0
24/10/2007	R153	2008/05/02			Bond Future	8.6840	8.7540	0.806	0.0000	0.0000	0
24/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,238.0000	1,142.0000	(7.754)	0	0	0
24/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	553.0000	610.0000	10.307	0	0	0

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24/10/2007	R157	2007/11/01			Bond Future	8.3010	8.3310	0.361	0.0000	0.0000	2,660
24/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,569.0000	5,772.0000	3.645	0	0	0
24/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	1,423.0000	1,235.0000	(13.212)	0	0	75
24/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,569.0000	5,772.0000	3.645	0	0	0
24/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	87.0000	101.0000	16.092	0	0	0
24/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	50
24/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,798.0000	4,000.0000	5.319	0	0	0
24/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	2,992.0000	2,789.0000	(6.785)	0	0	0
24/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	687.0000	791.0000	15.138	0	0	0
24/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	341.0000	243.0000	(28.739)	0	0	350
24/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	7,372.0000	7,574.0000	2.740	0	0	0
24/10/2007	R157	2008/02/07			Bond Future	8.2170	8.2470	0.365	0.0000	0.0000	3,580
24/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,163.0000	5,330.0000	3.235	0	0	0
24/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,737.0000	6,919.0000	2.701	0	0	0
24/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	141.0000	125.0000	(11.348)	0	0	0
24/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	314.0000	283.0000	(9.873)	0	0	0
24/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,758.0000	3,903.0000	3.858	0	0	0
24/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	627.0000	574.0000	(8.453)	0	0	0
24/10/2007	R157	2008/05/02			Bond Future	8.1440	8.1740	0.368	0.0000	0.0000	0
24/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,338.0000	3,203.0000	(4.044)	0	0	0
24/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,066.0000	1,124.0000	5.441	0	0	0
24/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,468.0000	4,314.0000	(3.447)	0	0	0
24/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	631.0000	670.0000	6.181	0	0	0
24/10/2007	R186	2007/11/01			Bond Future	8.0920	8.1120	0.247	0.0000	0.0000	0
24/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	13,359.0000	13,585.0000	1.692	0	0	0
24/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	6,987.0000	7,213.0000	3.235	0	0	0
24/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	10,116.0000	10,342.0000	2.234	0	0	0

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24/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R186	2008/02/07			Bond Future	8.0230	8.0430	0.249	0.0000	0.0000	0
24/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,582.0000	1,493.0000	(5.626)	0	0	0
24/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,974.0000	7,145.0000	2.452	0	0	0
24/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,738.0000	4,876.0000	2.913	0	0	0
24/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	821.0000	765.0000	(6.821)	0	0	0
24/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,633.0000	9,829.0000	2.035	0	0	0
24/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	376.0000	346.0000	(7.979)	0	0	0
24/10/2007	R186	2008/05/02			Bond Future	7.9660	7.9860	0.251	0.0000	0.0000	0
24/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,402.0000	3,500.0000	2.881	0	0	0
24/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,787.0000	3,658.0000	(3.406)	0	0	0
24/10/2007	R196	2007/11/01			Bond Future	9.6280	9.6680	0.415	0.0000	0.0000	0
24/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,383.0000	1,432.0000	3.543	0	0	0
24/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,694.0000	1,742.0000	2.834	0	0	0
24/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	1,074.0000	1,123.0000	4.562	0	0	0
24/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R196	2008/02/07			Bond Future	9.3080	9.3650	0.612	0.0000	0.0000	0
24/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	97.0000	86.0000	(11.340)	0	0	0
24/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	893.0000	938.0000	5.039	0	0	0
24/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,102.0000	1,151.0000	4.446	0	0	0
24/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	703.0000	742.0000	5.548	0	0	0
24/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	154.0000	138.0000	(10.390)	0	0	0
24/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	58.0000	50.0000	(13.793)	0	0	0
24/10/2007	R196	2008/05/02			Bond Future	8.9540	9.0220	0.759	0.0000	0.0000	0
24/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	327.0000	352.0000	7.645	0	0	0
24/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	363.0000	335.0000	(7.713)	0	0	0
24/10/2007	R201	2007/11/01			Bond Future	8.3570	8.3970	0.479	0.0000	0.0000	910
24/10/2007	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
24/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	6,156.0000	6,370.0000	3.476	0	0	0
24/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,726.0000	4,940.0000	4.528	0	0	0
24/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	3,319.0000	3,533.0000	6.448	0	0	0
24/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R201	2008/02/07			Bond Future	8.2480	8.2880	0.485	0.0000	0.0000	0
24/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	475.0000	423.0000	(10.947)	0	0	0
24/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,257.0000	4,436.0000	4.205	0	0	0
24/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	239.0000	208.0000	(12.971)	0	0	0
24/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,513.0000	5,707.0000	3.519	0	0	0
24/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	108.0000	92.0000	(14.815)	0	0	0
24/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,129.0000	3,286.0000	5.018	0	0	0
24/10/2007	R201	2008/05/02			Bond Future	8.1540	8.1940	0.491	0.0000	0.0000	0
24/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,627.0000	2,486.0000	(5.367)	0	0	0
24/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	868.0000	933.0000	7.488	0	0	0
24/10/2007	R203	2007/11/01			Bond Future	8.2300	8.2600	0.365	0.0000	0.0000	0
24/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	5,029.0000	5,229.0000	3.977	0	0	0
24/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R203	2008/02/07			Bond Future	8.1420	8.1720	0.368	0.0000	0.0000	0
24/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,728.0000	4,889.0000	3.405	0	0	0
24/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	373.0000	336.0000	(9.920)	0	0	0
24/10/2007	R203	2008/05/02			Bond Future	8.0650	8.0950	0.372	0.0000	0.0000	0
24/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,439.0000	1,513.0000	5.142	0	0	0
24/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,639.0000	2,517.0000	(4.623)	0	0	0
24/10/2007	R204	2007/11/01			Bond Future	8.2200	8.2500	0.365	0.0000	0.0000	0
24/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	5,313.0000	5,526.0000	4.009	0	0	0
24/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
24/10/2007	R204	2008/02/07			Bond Future	8.1380	8.1680	0.369	0.0000	0.0000	3,331
24/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	792.0000	735.0000	(7.197)	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
24/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,444.0000	5,599.0000	2.847	0	0	0
24/10/2007	R204	2008/05/02			Bond Future	8.0670	8.0970	0.372	0.0000	0.0000	0
24/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,824.0000	2,693.0000	(4.639)	0	0	0
24/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,549.0000	1,629.0000	5.165	0	0	0
24/10/2007	R206	2007/11/01			Bond Future	8.3560	8.3960	0.479	0.0000	0.0000	0
24/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,863.0000	3,048.0000	6.462	0	0	0
24/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R206	2008/02/07			Bond Future	8.2350	8.2750	0.486	0.0000	0.0000	0
24/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	393.0000	348.0000	(11.450)	0	0	0
24/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,615.0000	2,751.0000	5.201	0	0	0
24/10/2007	R206	2008/05/02			Bond Future	8.1340	8.1740	0.492	0.0000	0.0000	0
24/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,669.0000	1,568.0000	(6.052)	0	0	0
24/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,160.0000	1,235.0000	6.466	0	0	0
24/10/2007	R207	2007/11/01			Bond Future	8.1910	8.2310	0.488	0.0000	0.0000	0
24/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	5,197.0000	5,487.0000	5.580	0	0	0
24/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R207	2008/02/07			Bond Future	8.1120	8.1520	0.493	0.0000	0.0000	0
24/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,917.0000	5,157.0000	4.881	0	0	0
24/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	355.0000	307.0000	(13.521)	0	0	0
24/10/2007	R207	2008/05/02			Bond Future	8.0480	8.0880	0.497	0.0000	0.0000	0
24/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,529.0000	1,637.0000	7.063	0	0	0
24/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,967.0000	2,788.0000	(6.033)	0	0	0
24/10/2007	R209	2007/11/01			Bond Future	7.8030	7.8230	0.256	0.0000	0.0000	0
24/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	8,444.0000	8,638.0000	2.297	0	0	0
24/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
24/10/2007	R209	2008/02/07			Bond Future	7.7430	7.7630	0.258	0.0000	0.0000	6,590
24/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	280.0000	256.0000	(8.571)	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
24/10/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	8,120.0000	8,292.0000	2.118	0	0	0
24/10/2007	R209 2008/05/02			Bond Future	7.6930	7.7130	0.260	0.0000	0.0000	0
24/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	3,413.0000	3,298.0000	(3.369)	0	0	0
24/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,852.0000	2,935.0000	2.910	0	0	0
24/10/2007	TRT1 2007/11/01			Index Future	255.0250	254.4360	(0.231)	0.0000	0.0000	400
24/10/2007	TRT1 2008/02/07			Index Future	261.8420	261.8420	-	0.0000	0.0000	0
Grand Total:										74,602