

Derivatives High/Low Report

High/Low for 25/10/2007

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
25/10/2007	\$ / R 2007/12/14			Currency Future	6.7188	6.6482	(1.051)	6.7100	6.6300	24,913
25/10/2007	\$ / R 2008/03/17			Currency Future	6.8209	6.7501	(1.038)	6.8000	6.7600	19,452
25/10/2007	\$ / R 2008/06/13			Currency Future	6.9284	6.8572	(1.028)	6.8700	6.8700	2,199
25/10/2007	£ / R 2007/12/14			Currency Future	13.7292	13.5981	(0.955)	0.0000	0.0000	0
25/10/2007	£ / R 2008/03/17			Currency Future	13.8941	13.7635	(0.940)	0.0000	0.0000	0
25/10/2007	£ / R 2008/06/13			Currency Future	14.0660	13.9363	(0.922)	0.0000	0.0000	0
25/10/2007	€ / R 2007/12/14			Currency Future	9.5683	9.5168	(0.538)	0.0000	0.0000	0
25/10/2007	€ / R 2008/03/17			Currency Future	9.7193	9.6670	(0.538)	0.0000	0.0000	0
25/10/2007	€ / R 2008/06/13			Currency Future	9.8743	9.8225	(0.525)	0.0000	0.0000	0
25/10/2007	ALBI 2007/11/01			Index Future	256.3940	257.7080	0.512	0.0000	0.0000	166
25/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	24,862.0000	37,197.0000	49.614	0	0	0
25/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	922.0000	117.0000	(87.310)	0	0	0
25/10/2007	ALBI 2008/02/07			Index Future	263.8140	265.1040	0.489	0.0000	0.0000	0
25/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	100,659.0000	112,674.0000	11.936	0	0	0
25/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,519.0000	1,634.0000	(35.133)	0	0	0

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25/10/2007	ALBI	2008/05/02			Index Future	270.3090	271.6080	0.481	0.0000	0.0000	0
25/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	17,740.0000	14,235.0000	(19.758)	0	0	0
25/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	70,830.0000	80,315.0000	13.391	0	0	0
25/10/2007	ALBI	2008/08/07			Index Future	278.0400	279.3250	0.462	0.0000	0.0000	0
25/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	8,578.0000	6,943.0000	(19.060)	0	0	0
25/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	138,978.0000	150,193.0000	8.070	0	0	0
25/10/2007	ALBI	2008/11/06			Index Future	285.2310	286.4880	0.441	0.0000	0.0000	0
25/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	206,968.0000	218,695.0000	5.666	0	0	0
25/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,658.0000	3,815.0000	(18.098)	0	0	0
25/10/2007	CRD1	2007/11/01			Index Future	110.3150	110.7010	0.350	0.0000	0.0000	8
25/10/2007	CRD1	2008/02/07			Index Future	113.4480	113.4480	-	0.0000	0.0000	0
25/10/2007	GOVI	2007/11/01			jGovi	257.5680	258.8210	0.486	0.0000	0.0000	60
25/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
25/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	74,320.0000	61,790.0000	(16.860)	0	0	0
25/10/2007	GOVI	2008/02/07			jGovi	264.5865	265.8735	0.486	0.0000	0.0000	5
25/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	24,273.0000	18,000.0000	(25.844)	0	0	0
25/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	20,138.0000	26,735.0000	32.759	0	0	0
25/10/2007	GOVI	2008/05/02			jGovi	271.2980	272.6190	0.487	0.0000	0.0000	0
25/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	12,610.0000	9,888.0000	(21.586)	0	0	0
25/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	85,590.0000	96,078.0000	12.254	0	0	0
25/10/2007	ILBI	2007/11/01			Index Future	285.1090	285.2580	0.052	0.0000	0.0000	0
25/10/2007	ILBI	2008/02/07			Index Future	293.3330	293.4940	0.055	0.0000	0.0000	0
25/10/2007	J153	2010/08/31			jSwap	9.9790	9.9120	(0.671)	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
25/10/2007	J157	2015/09/15			jSwap	9.2310	9.1330	(1.062)	0.0000	0.0000	0
25/10/2007	J186	2026/12/21			jSwap	8.4430	8.3450	(1.161)	0.0000	0.0000	0
25/10/2007	J201	2014/12/22			jSwap	9.3120	9.2240	(0.945)	0.0000	0.0000	0
25/10/2007	J203	2017/09/15			jSwap	9.0870	8.9850	(1.122)	0.0000	0.0000	0
25/10/2007	J204	2018/12/21			jSwap	9.0150	8.9190	(1.065)	0.0000	0.0000	0
25/10/2007	J207	2020/01/15			jSwap	8.9280	8.8330	(1.064)	0.0000	0.0000	0
25/10/2007	JBAR	2005/12/21			jBar	10.6380	10.6540	0.150	0.0000	0.0000	0
25/10/2007	JFRA	2007/11/01			jFra	10.7150	10.7250	0.093	0.0000	0.0000	0
25/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,391.0000	8,416.0000	0.298	0	0	0
25/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
25/10/2007	JFRA	2008/02/07			jFra	10.7110	10.6760	(0.327)	0.0000	0.0000	0
25/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,253.0000	7,239.0000	(0.193)	0	0	0
25/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,062.0000	14,959.0000	(0.684)	0	0	0
25/10/2007	JFRA	2008/05/02			jFra	10.6570	10.5890	(0.638)	0.0000	0.0000	0
25/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,951.0000	14,825.0000	(0.843)	0	0	0
25/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,903.0000	13,953.0000	0.360	0	0	0
25/10/2007	JFRA	2008/08/07			jFra	10.3900	10.3030	(0.837)	0.0000	0.0000	0
25/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,545.0000	17,621.0000	0.433	0	0	0
25/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,885.0000	17,750.0000	(0.755)	0	0	0
25/10/2007	JFRA	2008/11/06			jFra	10.1250	10.0400	(0.840)	0.0000	0.0000	0
25/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,479.0000	20,559.0000	0.391	0	0	0
25/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,175.0000	20,048.0000	(0.629)	0	0	0
25/10/2007	JN02	2007/11/01			jNote	10.2030	10.1360	(0.657)	0.0000	0.0000	0

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25/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	3.0000	3.0000	-	0	0	0
25/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,595.0000	20,403.0000	(5.520)	0	0	0
25/10/2007	JN02	2008/02/07			jNote	10.0000	9.9200	(0.800)	0.0000	0.0000	0
25/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,029.0000	4,362.0000	8.265	0	0	0
25/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,857.0000	20,776.0000	(4.946)	0	0	0
25/10/2007	JN02	2008/05/02			jNote	9.7770	9.6910	(0.880)	0.0000	0.0000	0
25/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,258.0000	12,509.0000	(5.649)	0	0	0
25/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,701.0000	16,506.0000	5.127	0	0	0
25/10/2007	JN05	2007/11/01			jNote	9.3950	9.3130	(0.873)	0.0000	0.0000	0
25/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	46.0000	101.0000	119.565	0	0	0
25/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	15,544.0000	12,402.0000	(20.214)	0	0	0
25/10/2007	JN05	2008/02/07			jNote	9.2750	9.1840	(0.981)	0.0000	0.0000	0
25/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,137.0000	7,421.0000	20.922	0	0	0
25/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	16,967.0000	14,680.0000	(13.479)	0	0	0
25/10/2007	JN05	2008/05/02			jNote	9.1630	9.0670	(1.048)	0.0000	0.0000	0
25/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	21,196.0000	23,665.0000	11.648	0	0	0
25/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	9,356.0000	7,995.0000	(14.547)	0	0	0
25/10/2007	JN10	2007/11/01			jNote	8.9640	8.8620	(1.138)	0.0000	0.0000	0
25/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,270.0000	9,305.0000	117.916	0	0	0
25/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	1,934.0000	322.0000	(83.351)	0	0	0
25/10/2007	JN10	2008/02/07			jNote	8.8740	8.7680	(1.195)	0.0000	0.0000	0
25/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	7,186.0000	4,853.0000	(32.466)	0	0	0
25/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	15,384.0000	20,012.0000	30.083	0	0	0
25/10/2007	JN10	2008/05/02			jNote	8.7890	8.6820	(1.217)	0.0000	0.0000	0
25/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	21,562.0000	26,319.0000	22.062	0	0	0
25/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	9,147.0000	6,813.0000	(25.517)	0	0	0
25/10/2007	JROD	2007/10/31			jRod	9.6900	9.6890	(0.010)	0.0000	0.0000	0

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25/10/2007	JROD	2007/11/30			jRod	10.0430	10.0380	(0.050)	0.0000	0.0000	0
25/10/2007	JROD	2007/12/31			jRod	10.3860	10.3830	(0.029)	0.0000	0.0000	0
25/10/2007	JROD	2008/01/31			jRod	10.1810	10.1880	0.069	0.0000	0.0000	0
25/10/2007	JROD	2008/02/29			jRod	10.4150	10.4370	0.211	0.0000	0.0000	0
25/10/2007	JROD	2008/03/31			jRod	10.5850	10.6280	0.406	0.0000	0.0000	0
25/10/2007	OTH1	2007/11/01			Index Future	251.3330	253.0340	0.677	0.0000	0.0000	12
25/10/2007	OTH1	2008/02/07			Index Future	259.0490	259.0490	-	0.0000	0.0000	0
25/10/2007	R153	2007/11/01			Bond Future	8.9790	8.8890	(1.002)	0.0000	0.0000	4,190
25/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,912.0000	1,678.0000	(12.238)	0	0	0
25/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,577.0000	2,343.0000	(9.080)	0	0	0
25/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	3,248.0000	3,014.0000	(7.204)	0	0	0
25/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R153	2008/02/07			Bond Future	8.8650	8.7750	(1.015)	0.0000	0.0000	6,220
25/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	219.0000	266.0000	21.461	0	0	0
25/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,687.0000	1,520.0000	(9.899)	0	0	0
25/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,190.0000	2,006.0000	(8.402)	0	0	0
25/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	119.0000	147.0000	23.529	0	0	0
25/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,739.0000	2,542.0000	(7.192)	0	0	0
25/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	59.0000	76.0000	28.814	0	0	0
25/10/2007	R153	2008/05/02			Bond Future	8.7540	8.6640	(1.028)	0.0000	0.0000	0
25/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	610.0000	533.0000	(12.623)	0	0	0
25/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,142.0000	1,262.0000	10.508	0	0	0

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25/10/2007	R157	2007/11/01			Bond Future	8.3310	8.2310	(1.200)	0.0000	0.0000	2,660
25/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	7,574.0000	6,897.0000	(8.938)	0	0	0
25/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	2,789.0000	3,464.0000	24.202	0	0	0
25/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	50
25/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	4,000.0000	3,323.0000	(16.925)	0	0	0
25/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	101.0000	22.0000	(78.218)	0	0	0
25/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,772.0000	5,095.0000	(11.729)	0	0	0
25/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	1,235.0000	1,832.0000	48.340	0	0	75
25/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,772.0000	5,095.0000	(11.729)	0	0	0
25/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	243.0000	505.0000	107.819	0	0	350
25/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	791.0000	376.0000	(52.465)	0	0	0
25/10/2007	R157	2008/02/07			Bond Future	8.2470	8.1470	(1.213)	0.0000	0.0000	3,580
25/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,903.0000	3,403.0000	(12.811)	0	0	0
25/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	574.0000	734.0000	27.875	0	0	0
25/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	283.0000	375.0000	32.509	0	0	0
25/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,919.0000	6,305.0000	(8.874)	0	0	0
25/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	125.0000	172.0000	37.600	0	0	0
25/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,330.0000	4,761.0000	(10.675)	0	0	0
25/10/2007	R157	2008/05/02			Bond Future	8.1740	8.0740	(1.223)	0.0000	0.0000	0
25/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,203.0000	3,645.0000	13.800	0	0	0
25/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	670.0000	532.0000	(20.597)	0	0	0
25/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,124.0000	920.0000	(18.149)	0	0	0
25/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,314.0000	4,823.0000	11.799	0	0	0
25/10/2007	R186	2007/11/01			Bond Future	8.1120	8.0020	(1.356)	0.0000	0.0000	0
25/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	13,585.0000	12,334.0000	(9.209)	0	0	0
25/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	10,342.0000	9,091.0000	(12.096)	0	0	0
25/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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25/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	7,213.0000	5,962.0000	(17.344)	0	0	0
25/10/2007	R186	2008/02/07			Bond Future	8.0430	7.9330	(1.368)	0.0000	0.0000	0
25/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,829.0000	8,719.0000	(11.293)	0	0	0
25/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,145.0000	6,161.0000	(13.772)	0	0	0
25/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	765.0000	1,036.0000	35.425	0	0	0
25/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	346.0000	490.0000	41.618	0	0	0
25/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,876.0000	4,063.0000	(16.674)	0	0	0
25/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,493.0000	1,934.0000	29.538	0	0	0
25/10/2007	R186	2008/05/02			Bond Future	7.9860	7.8760	(1.377)	0.0000	0.0000	0
25/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,658.0000	4,338.0000	18.589	0	0	0
25/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,500.0000	2,924.0000	(16.457)	0	0	0
25/10/2007	R196	2007/11/01			Bond Future	9.6680	9.5940	(0.765)	0.0000	0.0000	0
25/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,742.0000	1,652.0000	(5.166)	0	0	0
25/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,432.0000	1,342.0000	(6.285)	0	0	0
25/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	1,123.0000	1,033.0000	(8.014)	0	0	0
25/10/2007	R196	2008/02/07			Bond Future	9.3650	9.2660	(1.057)	0.0000	0.0000	0
25/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	938.0000	858.0000	(8.529)	0	0	0
25/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	138.0000	163.0000	18.116	0	0	0
25/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,151.0000	1,065.0000	(7.472)	0	0	0
25/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	742.0000	670.0000	(9.704)	0	0	0
25/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	86.0000	103.0000	19.767	0	0	0
25/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	50.0000	62.0000	24.000	0	0	0
25/10/2007	R196	2008/05/02			Bond Future	9.0220	8.8980	(1.374)	0.0000	0.0000	0
25/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	335.0000	384.0000	14.627	0	0	0
25/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	352.0000	305.0000	(13.352)	0	0	0
25/10/2007	R201	2007/11/01			Bond Future	8.3970	8.2970	(1.191)	0.0000	0.0000	910
25/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	6,370.0000	5,834.0000	(8.414)	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
25/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	3,533.0000	2,997.0000	(15.171)	0	0	0
25/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,940.0000	4,404.0000	(10.850)	0	0	0
25/10/2007	R201	2008/02/07			Bond Future	8.2880	8.1880	(1.207)	0.0000	0.0000	0
25/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,436.0000	3,980.0000	(10.280)	0	0	0
25/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	92.0000	127.0000	38.043	0	0	0
25/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	208.0000	277.0000	33.173	0	0	0
25/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,707.0000	5,217.0000	(8.586)	0	0	0
25/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	423.0000	543.0000	28.369	0	0	0
25/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,286.0000	2,881.0000	(12.325)	0	0	0
25/10/2007	R201	2008/05/02			Bond Future	8.1940	8.0940	(1.220)	0.0000	0.0000	0
25/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,486.0000	2,833.0000	13.958	0	0	0
25/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	933.0000	766.0000	(17.899)	0	0	0
25/10/2007	R203	2007/11/01			Bond Future	8.2600	8.1600	(1.211)	0.0000	0.0000	0
25/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	5,229.0000	4,560.0000	(12.794)	0	0	0
25/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R203	2008/02/07			Bond Future	8.1720	8.0720	(1.224)	0.0000	0.0000	0
25/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,889.0000	4,337.0000	(11.291)	0	0	0
25/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	336.0000	445.0000	32.440	0	0	0
25/10/2007	R203	2008/05/02			Bond Future	8.0950	7.9950	(1.235)	0.0000	0.0000	0
25/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,513.0000	1,256.0000	(16.986)	0	0	0
25/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,517.0000	2,914.0000	15.773	0	0	0
25/10/2007	R204	2007/11/01			Bond Future	8.2500	8.1500	(1.212)	0.0000	0.0000	0
25/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
25/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	5,526.0000	4,813.0000	(12.903)	0	0	0
25/10/2007	R204	2008/02/07			Bond Future	8.1680	8.0680	(1.224)	0.0000	0.0000	3,331
25/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,599.0000	5,051.0000	(9.787)	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
25/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	735.0000	895.0000	21.769	0	0	0
25/10/2007	R204	2008/05/02			Bond Future	8.0970	7.9970	(1.235)	0.0000	0.0000	0
25/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,693.0000	3,121.0000	15.893	0	0	0
25/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,629.0000	1,352.0000	(17.004)	0	0	0
25/10/2007	R206	2007/11/01			Bond Future	8.3960	8.2960	(1.191)	0.0000	0.0000	0
25/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	3,048.0000	2,584.0000	(15.223)	0	0	0
25/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R206	2008/02/07			Bond Future	8.2750	8.1750	(1.208)	0.0000	0.0000	0
25/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,751.0000	2,401.0000	(12.723)	0	0	0
25/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	348.0000	451.0000	29.598	0	0	0
25/10/2007	R206	2008/05/02			Bond Future	8.1740	8.0740	(1.223)	0.0000	0.0000	0
25/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,235.0000	1,041.0000	(15.709)	0	0	0
25/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,568.0000	1,816.0000	15.816	0	0	0
25/10/2007	R207	2007/11/01			Bond Future	8.2310	8.1210	(1.336)	0.0000	0.0000	0
25/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	5,487.0000	4,688.0000	(14.562)	0	0	0
25/10/2007	R207	2008/02/07			Bond Future	8.1520	8.0420	(1.349)	0.0000	0.0000	0
25/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	307.0000	432.0000	40.717	0	0	0
25/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,157.0000	4,487.0000	(12.992)	0	0	0
25/10/2007	R207	2008/05/02			Bond Future	8.0880	7.9780	(1.360)	0.0000	0.0000	0
25/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,788.0000	3,275.0000	17.468	0	0	0
25/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,637.0000	1,333.0000	(18.571)	0	0	0
25/10/2007	R209	2007/11/01			Bond Future	7.8230	7.7130	(1.406)	0.0000	0.0000	0
25/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	8,638.0000	7,562.0000	(12.457)	0	0	0
25/10/2007	R209	2008/02/07			Bond Future	7.7630	7.6530	(1.417)	0.0000	0.0000	6,590
25/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	256.0000	374.0000	46.094	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
25/10/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	8,292.0000	7,323.0000	(11.686)	0	0	0
25/10/2007	R209 2008/05/02			Bond Future	7.7130	7.6030	(1.426)	0.0000	0.0000	0
25/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,935.0000	2,450.0000	(16.525)	0	0	0
25/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	3,298.0000	3,908.0000	18.496	0	0	0
25/10/2007	TRT1 2007/11/01			Index Future	254.4360	255.6850	0.491	0.0000	0.0000	400
25/10/2007	TRT1 2008/02/07			Index Future	261.8420	261.8420	-	0.0000	0.0000	0
Grand Total:										75,171