

Derivatives High/Low Report

High/Low for 26/10/2007

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
26/10/2007	\$ / R 2007/12/14			Currency Future	6.6482	6.5467	(1.527)	6.6200	6.5600	25,154
26/10/2007	\$ / R 2008/03/17			Currency Future	6.7501	6.6462	(1.539)	6.7000	6.7000	19,957
26/10/2007	\$ / R 2008/06/13			Currency Future	6.8572	6.7502	(1.560)	0.0000	0.0000	2,309
26/10/2007	£ / R 2007/12/14			Currency Future	13.5981	13.4109	(1.377)	0.0000	0.0000	0
26/10/2007	£ / R 2008/03/17			Currency Future	13.7635	13.5724	(1.388)	0.0000	0.0000	0
26/10/2007	£ / R 2008/06/13			Currency Future	13.9363	13.7406	(1.404)	0.0000	0.0000	0
26/10/2007	€ / R 2007/12/14			Currency Future	9.5168	9.4241	(0.974)	0.0000	0.0000	0
26/10/2007	€ / R 2008/03/17			Currency Future	9.6670	9.5723	(0.980)	0.0000	0.0000	0
26/10/2007	€ / R 2008/06/13			Currency Future	9.8225	9.7232	(1.011)	0.0000	0.0000	0
26/10/2007	ALBI 2007/11/01			Index Future	257.7080	259.2920	0.615	0.0000	0.0000	166
26/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	37,197.0000	52,923.0000	42.278	0	0	0
26/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	117.0000	3.0000	(97.436)	0	0	0
26/10/2007	ALBI 2008/02/07			Index Future	265.1040	266.8290	0.651	0.0000	0.0000	0
26/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,634.0000	882.0000	(46.022)	0	0	0
26/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	112,674.0000	129,172.0000	14.642	0	0	0

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26/10/2007	ALBI	2008/05/02			Index Future	271.6080	273.3630	0.646	0.0000	0.0000	0
26/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	14,235.0000	10,391.0000	(27.004)	0	0	0
26/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	80,315.0000	94,021.0000	17.065	0	0	0
26/10/2007	ALBI	2008/08/07			Index Future	279.3250	281.0900	0.632	0.0000	0.0000	0
26/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	150,193.0000	166,037.0000	10.549	0	0	0
26/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	6,943.0000	5,137.0000	(26.012)	0	0	0
26/10/2007	ALBI	2008/11/06			Index Future	286.4880	288.2570	0.617	0.0000	0.0000	0
26/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	218,695.0000	235,430.0000	7.652	0	0	0
26/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,815.0000	2,860.0000	(25.033)	0	0	0
26/10/2007	CRD1	2007/11/01			Index Future	110.7010	111.2140	0.463	0.0000	0.0000	8
26/10/2007	CRD1	2008/02/07			Index Future	113.4480	113.4480	-	0.0000	0.0000	0
26/10/2007	GOVI	2007/11/01			jGovi	258.8210	260.3480	0.590	0.0000	0.0000	60
26/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	61,790.0000	46,521.0000	(24.711)	0	0	0
26/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	0.0000	1.0000	100.000	0	0	0
26/10/2007	GOVI	2008/02/07			jGovi	265.8735	267.4420	0.590	0.0000	0.0000	5
26/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	18,000.0000	11,960.0000	(33.556)	0	0	0
26/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	26,735.0000	36,380.0000	36.076	0	0	0
26/10/2007	GOVI	2008/05/02			jGovi	272.6190	274.2280	0.590	0.0000	0.0000	0
26/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	96,078.0000	109,514.0000	13.984	0	0	0
26/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,888.0000	7,234.0000	(26.841)	0	0	0
26/10/2007	ILBI	2007/11/01			Index Future	285.2580	285.2900	0.011	0.0000	0.0000	0
26/10/2007	ILBI	2008/02/07			Index Future	293.4940	293.5660	0.025	0.0000	0.0000	0
26/10/2007	J153	2010/08/31			jSwap	9.9120	9.8240	(0.888)	0.0000	0.0000	0

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26/10/2007	J157	2015/09/15			jSwap	9.1330	9.0090	(1.358)	0.0000	0.0000	0
26/10/2007	J186	2026/12/21			jSwap	8.3450	8.2350	(1.318)	0.0000	0.0000	0
26/10/2007	J201	2014/12/22			jSwap	9.2240	9.1040	(1.301)	0.0000	0.0000	0
26/10/2007	J203	2017/09/15			jSwap	8.9850	8.8610	(1.380)	0.0000	0.0000	0
26/10/2007	J204	2018/12/21			jSwap	8.9190	8.7990	(1.345)	0.0000	0.0000	0
26/10/2007	J207	2020/01/15			jSwap	8.8330	8.7120	(1.370)	0.0000	0.0000	0
26/10/2007	JBAR	2005/12/21			jBar	10.6540	10.7130	0.554	0.0000	0.0000	0
26/10/2007	JFRA	2007/11/01			jFra	10.7250	10.7730	0.448	0.0000	0.0000	0
26/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,416.0000	8,541.0000	1.485	0	0	0
26/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
26/10/2007	JFRA	2008/02/07			jFra	10.6760	10.6640	(0.112)	0.0000	0.0000	0
26/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,959.0000	14,887.0000	(0.481)	0	0	0
26/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,239.0000	7,205.0000	(0.470)	0	0	0
26/10/2007	JFRA	2008/05/02			jFra	10.5890	10.5330	(0.529)	0.0000	0.0000	0
26/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,953.0000	13,987.0000	0.244	0	0	0
26/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,825.0000	14,715.0000	(0.742)	0	0	0
26/10/2007	JFRA	2008/08/07			jFra	10.3030	10.2460	(0.553)	0.0000	0.0000	0
26/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,621.0000	17,661.0000	0.227	0	0	0
26/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,750.0000	17,651.0000	(0.558)	0	0	0
26/10/2007	JFRA	2008/11/06			jFra	10.0400	9.9440	(0.956)	0.0000	0.0000	0
26/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,048.0000	19,908.0000	(0.698)	0	0	0
26/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,559.0000	20,652.0000	0.452	0	0	0
26/10/2007	JN02	2007/11/01			jNote	10.1360	10.0760	(0.592)	0.0000	0.0000	0

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26/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	3.0000	2.0000	(33.333)	0	0	0
26/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,403.0000	19,332.0000	(5.249)	0	0	0
26/10/2007	JN02	2008/02/07			jNote	9.9200	9.8340	(0.867)	0.0000	0.0000	0
26/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,776.0000	19,640.0000	(5.468)	0	0	0
26/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,362.0000	4,750.0000	8.895	0	0	0
26/10/2007	JN02	2008/05/02			jNote	9.6910	9.5870	(1.073)	0.0000	0.0000	0
26/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,506.0000	17,525.0000	6.174	0	0	0
26/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,509.0000	11,646.0000	(6.899)	0	0	0
26/10/2007	JN05	2007/11/01			jNote	9.3130	9.1980	(1.235)	0.0000	0.0000	0
26/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	101.0000	343.0000	239.604	0	0	0
26/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	12,402.0000	8,140.0000	(34.365)	0	0	0
26/10/2007	JN05	2008/02/07			jNote	9.1840	9.0610	(1.339)	0.0000	0.0000	0
26/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	14,680.0000	11,883.0000	(19.053)	0	0	0
26/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,421.0000	9,472.0000	27.638	0	0	0
26/10/2007	JN05	2008/05/02			jNote	9.0670	8.9370	(1.434)	0.0000	0.0000	0
26/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	23,665.0000	27,273.0000	15.246	0	0	0
26/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	7,995.0000	6,390.0000	(20.075)	0	0	0
26/10/2007	JN10	2007/11/01			jNote	8.8620	8.7400	(1.377)	0.0000	0.0000	0
26/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	322.0000	9.0000	(97.205)	0	0	0
26/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	9,305.0000	17,011.0000	82.816	0	0	0
26/10/2007	JN10	2008/02/07			jNote	8.7680	8.6400	(1.460)	0.0000	0.0000	0
26/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	20,012.0000	26,479.0000	32.316	0	0	0
26/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	4,853.0000	2,835.0000	(41.583)	0	0	0
26/10/2007	JN10	2008/05/02			jNote	8.6820	8.5490	(1.532)	0.0000	0.0000	0
26/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	26,319.0000	32,963.0000	25.244	0	0	0
26/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	6,813.0000	4,553.0000	(33.172)	0	0	0
26/10/2007	JROD	2007/10/31			jRod	9.6890	9.6890	-	0.0000	0.0000	0

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26/10/2007	JROD	2007/11/30			jRod	10.0380	10.0470	0.090	0.0000	0.0000	0
26/10/2007	JROD	2007/12/31			jRod	10.3830	10.4120	0.279	0.0000	0.0000	0
26/10/2007	JROD	2008/01/31			jRod	10.1880	10.2100	0.216	0.0000	0.0000	0
26/10/2007	JROD	2008/02/29			jRod	10.4370	10.4590	0.211	0.0000	0.0000	0
26/10/2007	JROD	2008/03/31			jRod	10.6280	10.6420	0.132	0.0000	0.0000	0
26/10/2007	OTH1	2007/11/01			Index Future	253.0340	254.9800	0.769	0.0000	0.0000	12
26/10/2007	OTH1	2008/02/07			Index Future	259.0490	259.0490	-	0.0000	0.0000	0
26/10/2007	R153	2007/11/01			Bond Future	8.8890	8.7690	(1.350)	0.0000	0.0000	4,190
26/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	3,014.0000	2,701.0000	(10.385)	0	0	0
26/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,678.0000	1,365.0000	(18.653)	0	0	0
26/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,343.0000	2,031.0000	(13.316)	0	0	0
26/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R153	2008/02/07			Bond Future	8.7750	8.6550	(1.368)	0.0000	0.0000	6,220
26/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,520.0000	1,310.0000	(13.816)	0	0	0
26/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	266.0000	341.0000	28.195	0	0	0
26/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	147.0000	195.0000	32.653	0	0	0
26/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,542.0000	2,285.0000	(10.110)	0	0	0
26/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	76.0000	104.0000	36.842	0	0	0
26/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,006.0000	1,768.0000	(11.864)	0	0	0
26/10/2007	R153	2008/05/02			Bond Future	8.6640	8.5440	(1.385)	0.0000	0.0000	0
26/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,262.0000	1,432.0000	13.471	0	0	0
26/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	533.0000	442.0000	(17.073)	0	0	0

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26/10/2007	R157	2007/11/01			Bond Future	8.2310	8.1110	(1.458)	0.0000	0.0000	2,660
26/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,095.0000	4,276.0000	(16.075)	0	0	0
26/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	1,832.0000	2,631.0000	43.614	0	0	75
26/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,095.0000	4,276.0000	(16.075)	0	0	0
26/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	22.0000	1.0000	(95.455)	0	0	0
26/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	50
26/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,323.0000	2,507.0000	(24.556)	0	0	0
26/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,464.0000	4,282.0000	23.614	0	0	0
26/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
26/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	376.0000	96.0000	(74.468)	0	0	0
26/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	505.0000	1,044.0000	106.733	0	0	350
26/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,897.0000	6,079.0000	(11.860)	0	0	0
26/10/2007	R157	2008/02/07			Bond Future	8.1470	8.0270	(1.473)	0.0000	0.0000	3,580
26/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,761.0000	4,107.0000	(13.737)	0	0	0
26/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,305.0000	5,584.0000	(11.435)	0	0	0
26/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	172.0000	250.0000	45.349	0	0	0
26/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	375.0000	520.0000	38.667	0	0	0
26/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	734.0000	974.0000	32.698	0	0	0
26/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,403.0000	2,843.0000	(16.456)	0	0	0
26/10/2007	R157	2008/05/02			Bond Future	8.0740	7.9540	(1.486)	0.0000	0.0000	0
26/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,645.0000	4,219.0000	15.748	0	0	0
26/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	920.0000	712.0000	(22.609)	0	0	0
26/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,823.0000	5,470.0000	13.415	0	0	0
26/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	532.0000	397.0000	(25.376)	0	0	0
26/10/2007	R186	2007/11/01			Bond Future	8.0020	7.8720	(1.625)	0.0000	0.0000	0
26/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	12,334.0000	10,830.0000	(12.194)	0	0	0
26/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	0.0000	4.0000	100.000	0	0	0
26/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,962.0000	4,461.0000	(25.176)	0	0	0
26/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	9,091.0000	7,587.0000	(16.544)	0	0	0

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26/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R186	2008/02/07			Bond Future	7.9330	7.8030	(1.639)	0.0000	0.0000	0
26/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,063.0000	3,199.0000	(21.265)	0	0	0
26/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,934.0000	2,577.0000	33.247	0	0	0
26/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,161.0000	5,071.0000	(17.692)	0	0	0
26/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,036.0000	1,452.0000	40.154	0	0	0
26/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,719.0000	7,450.0000	(14.554)	0	0	0
26/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	490.0000	727.0000	48.367	0	0	0
26/10/2007	R186	2008/05/02			Bond Future	7.8760	7.7460	(1.651)	0.0000	0.0000	0
26/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,924.0000	2,324.0000	(20.520)	0	0	0
26/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,338.0000	5,246.0000	20.931	0	0	0
26/10/2007	R196	2007/11/01			Bond Future	9.5940	9.5450	(0.511)	0.0000	0.0000	0
26/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,342.0000	1,283.0000	(4.396)	0	0	0
26/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,652.0000	1,593.0000	(3.571)	0	0	0
26/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	1,033.0000	974.0000	(5.712)	0	0	0
26/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R196	2008/02/07			Bond Future	9.2660	9.1880	(0.842)	0.0000	0.0000	0
26/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	103.0000	118.0000	14.563	0	0	0
26/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	858.0000	797.0000	(7.110)	0	0	0
26/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,065.0000	998.0000	(6.291)	0	0	0
26/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	62.0000	72.0000	16.129	0	0	0
26/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	670.0000	616.0000	(8.060)	0	0	0
26/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	163.0000	184.0000	12.883	0	0	0
26/10/2007	R196	2008/05/02			Bond Future	8.8980	8.7930	(1.180)	0.0000	0.0000	0
26/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	305.0000	268.0000	(12.131)	0	0	0
26/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	384.0000	428.0000	11.458	0	0	0
26/10/2007	R201	2007/11/01			Bond Future	8.2970	8.1770	(1.446)	0.0000	0.0000	910
26/10/2007	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
26/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,834.0000	5,186.0000	(11.107)	0	0	0
26/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,404.0000	3,755.0000	(14.737)	0	0	0
26/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,997.0000	2,350.0000	(21.588)	0	0	0
26/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
26/10/2007	R201	2008/02/07			Bond Future	8.1880	8.0680	(1.466)	0.0000	0.0000	0
26/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	543.0000	721.0000	32.781	0	0	0
26/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,881.0000	2,425.0000	(15.828)	0	0	0
26/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,980.0000	3,453.0000	(13.241)	0	0	0
26/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	277.0000	384.0000	38.628	0	0	0
26/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,217.0000	4,640.0000	(11.060)	0	0	0
26/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	127.0000	184.0000	44.882	0	0	0
26/10/2007	R201	2008/05/02			Bond Future	8.0940	7.9740	(1.483)	0.0000	0.0000	0
26/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,833.0000	3,283.0000	15.884	0	0	0
26/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	766.0000	595.0000	(22.324)	0	0	0
26/10/2007	R203	2007/11/01			Bond Future	8.1600	8.0400	(1.471)	0.0000	0.0000	0
26/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,560.0000	3,751.0000	(17.741)	0	0	0
26/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R203	2008/02/07			Bond Future	8.0720	7.9520	(1.487)	0.0000	0.0000	0
26/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,337.0000	3,704.0000	(14.595)	0	0	0
26/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	445.0000	613.0000	37.753	0	0	0
26/10/2007	R203	2008/05/02			Bond Future	7.9950	7.8750	(1.501)	0.0000	0.0000	0
26/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,256.0000	989.0000	(21.258)	0	0	0
26/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,914.0000	3,440.0000	18.051	0	0	0
26/10/2007	R204	2007/11/01			Bond Future	8.1500	8.0300	(1.472)	0.0000	0.0000	0
26/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,813.0000	3,948.0000	(17.972)	0	0	0
26/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
26/10/2007	R204	2008/02/07			Bond Future	8.0680	7.9480	(1.487)	0.0000	0.0000	3,331
26/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,051.0000	4,423.0000	(12.433)	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
26/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	895.0000	1,127.0000	25.922	0	0	0
26/10/2007	R204	2008/05/02			Bond Future	7.9970	7.8770	(1.501)	0.0000	0.0000	0
26/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,121.0000	3,687.0000	18.135	0	0	0
26/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,352.0000	1,065.0000	(21.228)	0	0	0
26/10/2007	R206	2007/11/01			Bond Future	8.2960	8.1760	(1.446)	0.0000	0.0000	0
26/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,584.0000	2,024.0000	(21.672)	0	0	0
26/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
26/10/2007	R206	2008/02/07			Bond Future	8.1750	8.0550	(1.468)	0.0000	0.0000	0
26/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,401.0000	2,009.0000	(16.327)	0	0	0
26/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	451.0000	604.0000	33.925	0	0	0
26/10/2007	R206	2008/05/02			Bond Future	8.0740	7.9540	(1.486)	0.0000	0.0000	0
26/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,816.0000	2,144.0000	18.062	0	0	0
26/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,041.0000	837.0000	(19.597)	0	0	0
26/10/2007	R207	2007/11/01			Bond Future	8.1210	8.0010	(1.478)	0.0000	0.0000	0
26/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,688.0000	3,806.0000	(18.814)	0	0	0
26/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R207	2008/02/07			Bond Future	8.0420	7.9220	(1.492)	0.0000	0.0000	0
26/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,487.0000	3,790.0000	(15.534)	0	0	0
26/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	432.0000	614.0000	42.130	0	0	0
26/10/2007	R207	2008/05/02			Bond Future	7.9780	7.8580	(1.504)	0.0000	0.0000	0
26/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,333.0000	1,047.0000	(21.455)	0	0	0
26/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,275.0000	3,864.0000	17.985	0	0	0
26/10/2007	R209	2007/11/01			Bond Future	7.7130	7.7130	-	0.0000	0.0000	0
26/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	7,562.0000	7,562.0000	-	0	0	0
26/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
26/10/2007	R209	2008/02/07			Bond Future	7.6530	7.6530	-	0.0000	0.0000	6,590
26/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,323.0000	7,317.0000	(0.082)	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
26/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	374.0000	368.0000	(1.604)	0	0	0
26/10/2007	R209 2008/05/02			Bond Future	7.6030	7.6030	-	0.0000	0.0000	0
26/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	3,908.0000	3,900.0000	(0.205)	0	0	0
26/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,450.0000	2,442.0000	(0.327)	0	0	0
26/10/2007	TRT1 2007/11/01			Index Future	255.6850	257.2040	0.594	0.0000	0.0000	400
26/10/2007	TRT1 2008/02/07			Index Future	261.8420	261.8420	-	0.0000	0.0000	0
Grand Total:										76,027