

# Derivatives High/Low Report

High/Low for 30/10/2007

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
30/10/2007	\$ / R 2007/12/14			Currency Future	6.5880	6.6101	0.335	6.6600	6.5900	25,139
30/10/2007	\$ / R 2008/03/17			Currency Future	6.6872	6.7110	0.356	6.7400	6.7300	20,139
30/10/2007	\$ / R 2008/06/13			Currency Future	6.7918	6.8163	0.361	6.8500	6.8500	2,540
30/10/2007	£ / R 2007/12/14			Currency Future	13.5455	13.6488	0.763	13.6300	13.6300	37
30/10/2007	£ / R 2008/03/17			Currency Future	13.7069	13.8139	0.781	0.0000	0.0000	0
30/10/2007	£ / R 2008/06/13			Currency Future	13.8762	13.9837	0.775	0.0000	0.0000	0
30/10/2007	€ / R 2007/12/14			Currency Future	9.4946	9.5410	0.489	9.4900	9.4900	1
30/10/2007	€ / R 2008/03/17			Currency Future	9.6427	9.6921	0.512	0.0000	0.0000	0
30/10/2007	€ / R 2008/06/13			Currency Future	9.7954	9.8452	0.508	0.0000	0.0000	0
30/10/2007	ALBI 2007/11/01			Index Future	259.7320	259.2210	(0.197)	0.0000	0.0000	166
30/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	0.0000	0.0000	-	0	0	0
30/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	57,320.0000	52,210.0000	(8.915)	0	0	0
30/10/2007	ALBI 2008/02/07			Index Future	267.2520	266.7430	(0.190)	0.0000	0.0000	0
30/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	694.0000	813.0000	17.147	0	0	0
30/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	133,214.0000	128,243.0000	(3.732)	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
30/10/2007	ALBI	2008/05/02			Index Future	273.7840	273.2810	(0.184)	0.0000	0.0000	0
30/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	9,416.0000	10,263.0000	8.995	0	0	0
30/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	97,256.0000	93,073.0000	(4.301)	0	0	0
30/10/2007	ALBI	2008/08/07			Index Future	281.4970	281.0280	(0.167)	0.0000	0.0000	0
30/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	169,660.0000	165,333.0000	(2.550)	0	0	0
30/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	4,690.0000	5,053.0000	7.740	0	0	0
30/10/2007	ALBI	2008/11/06			Index Future	288.6530	288.2170	(0.151)	0.0000	0.0000	0
30/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	2,627.0000	2,803.0000	6.700	0	0	0
30/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	239,157.0000	234,973.0000	(1.749)	0	0	0
30/10/2007	CRD1	2007/11/01			Index Future	111.3600	111.2060	(0.138)	111.3600	111.3600	0
30/10/2007	CRD1	2008/02/07			Index Future	113.4480	114.2200	0.680	0.0000	0.0000	0
30/10/2007	CRD1	2008/05/02			Index Future	118.7230	118.5790	(0.121)	0.0000	0.0000	0
30/10/2007	CRD1	2008/08/07			Index Future	122.0680	121.9400	(0.105)	0.0000	0.0000	0
30/10/2007	CRD1	2008/11/06			Index Future	125.1710	123.2400	(1.543)	123.1800	123.1800	8
30/10/2007	GOVI	2007/11/01			jGovi	260.7680	260.2835	(0.186)	260.6300	260.6300	0
30/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	42,320.0000	47,165.0000	11.448	0	0	0
30/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
30/10/2007	GOVI	2008/02/07			jGovi	267.8380	267.3400	(0.186)	0.0000	0.0000	5
30/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	10,441.0000	11,905.0000	14.022	0	0	0
30/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	38,821.0000	35,305.0000	(9.057)	0	0	0
30/10/2007	GOVI	2008/05/02			jGovi	274.7410	274.2305	(0.186)	0.0000	0.0000	0
30/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	113,783.0000	109,302.0000	(3.938)	0	0	0
30/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	6,373.0000	6,997.0000	9.791	0	0	0

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30/10/2007	GOVI	2008/08/07			jGovi	281.2480	281.1210	(0.045)	0.0000	0.0000	0
30/10/2007	GOVI	2008/08/07	274.00	Put	jGovi	20,847.0000	21,119.0000	1.305	0	0	0
30/10/2007	GOVI	2008/08/07	274.00	Call	jGovi	93,327.0000	92,329.0000	(1.069)	0	0	0
30/10/2007	GOVI	2008/11/06			jGovi	287.3940	288.4505	0.368	288.3100	288.3100	60
30/10/2007	GOVI	2008/11/06	274.00	Put	jGovi	13,173.0000	11,462.0000	(12.989)	0	0	0
30/10/2007	GOVI	2008/11/06	274.00	Call	jGovi	147,113.0000	155,967.0000	6.019	0	0	0
30/10/2007	ILBI	2007/11/01			Index Future	259.7400	285.3100	9.844	0.0000	0.0000	0
30/10/2007	ILBI	2008/02/07			Index Future	293.5760	293.5770	-	0.0000	0.0000	0
30/10/2007	J153	2010/08/31			jSwap	9.8190	9.8540	0.356	0.0000	0.0000	0
30/10/2007	J157	2015/09/15			jSwap	8.9720	8.9830	0.123	0.0000	0.0000	0
30/10/2007	J186	2026/12/21			jSwap	8.1810	8.2000	0.232	0.0000	0.0000	0
30/10/2007	J201	2014/12/22			jSwap	9.0680	9.0840	0.176	0.0000	0.0000	0
30/10/2007	J203	2017/09/15			jSwap	8.8170	8.8360	0.215	0.0000	0.0000	0
30/10/2007	J204	2018/12/21			jSwap	8.7580	8.7710	0.148	0.0000	0.0000	0
30/10/2007	J207	2020/01/15			jSwap	8.6710	8.6810	0.115	0.0000	0.0000	0
30/10/2007	JBAR	2005/12/21			jBar	10.7040	10.7170	0.121	0.0000	0.0000	0
30/10/2007	JFRA	2007/11/01			jFra	10.7440	10.7560	0.112	0.0000	0.0000	0
30/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
30/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,465.0000	8,498.0000	0.390	0	0	0
30/10/2007	JFRA	2008/02/07			jFra	10.6450	10.6730	0.263	0.0000	0.0000	0
30/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	7,079.0000	6,999.0000	(1.130)	0	0	0
30/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,706.0000	14,703.0000	(0.020)	0	0	0

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30/10/2007	JFRA	2008/05/02			jFra	10.4960	10.5620	0.629	0.0000	0.0000	0
30/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,920.0000	13,797.0000	(0.884)	0	0	0
30/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,553.0000	14,600.0000	0.323	0	0	0
30/10/2007	JFRA	2008/08/07			jFra	10.2160	10.2790	0.617	0.0000	0.0000	0
30/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,522.0000	17,566.0000	0.251	0	0	0
30/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,605.0000	17,496.0000	(0.619)	0	0	0
30/10/2007	JFRA	2008/11/06			jFra	9.9530	10.0090	0.563	0.0000	0.0000	0
30/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,560.0000	20,463.0000	(0.472)	0	0	0
30/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,838.0000	19,877.0000	0.197	0	0	0
30/10/2007	JFRA	2009/02/05			jFra	9.6600	9.7270	0.694	0.0000	0.0000	0
30/10/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,937.0000	22,829.0000	(0.471)	0	0	0
30/10/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,109.0000	22,164.0000	0.249	0	0	0
30/10/2007	JFRA	2009/05/07			jFra	9.3810	9.4470	0.704	0.0000	0.0000	0
30/10/2007	JFRA	2009/08/06			jFra	9.1130	9.1670	0.593	0.0000	0.0000	0
30/10/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	27,676.0000	27,587.0000	(0.322)	0	0	0
30/10/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,514.0000	25,556.0000	0.165	0	0	0
30/10/2007	JFRA	2009/11/05			jFra	8.8360	8.8540	0.204	0.0000	0.0000	0
30/10/2007	JN02	2007/11/01			jNote	10.0630	10.1140	0.507	0.0000	0.0000	0
30/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
30/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,097.0000	20,004.0000	4.749	0	0	0
30/10/2007	JN02	2008/02/07			jNote	9.8190	9.8720	0.540	0.0000	0.0000	0
30/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	4,695.0000	4,384.0000	(6.624)	0	0	0
30/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,324.0000	19,949.0000	3.234	0	0	0
30/10/2007	JN02	2008/05/02			jNote	9.5770	9.6280	0.533	0.0000	0.0000	0
30/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	11,457.0000	11,816.0000	3.133	0	0	0
30/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,515.0000	16,951.0000	(3.220)	0	0	0

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30/10/2007	JN02	2008/08/07			jNote	9.3180	9.3580	0.429	0.0000	0.0000	0
30/10/2007	JN05	2007/11/01			jNote	9.1620	9.1810	0.207	0.0000	0.0000	0
30/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	6,544.0000	7,164.0000	9.474	0	0	0
30/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	161.0000	37.0000	(77.019)	0	0	0
30/10/2007	JN05	2008/02/07			jNote	9.0200	9.0370	0.188	0.0000	0.0000	0
30/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	10,888.0000	11,180.0000	2.682	0	0	0
30/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	10,099.0000	9,719.0000	(3.763)	0	0	0
30/10/2007	JN05	2008/05/02			jNote	8.8940	8.9080	0.157	0.0000	0.0000	0
30/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	28,437.0000	27,984.0000	(1.593)	0	0	0
30/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	5,831.0000	5,949.0000	2.024	0	0	0
30/10/2007	JN05	2008/08/07			jNote	8.7620	8.7700	0.091	0.0000	0.0000	0
30/10/2007	JN10	2007/11/01			jNote	8.6950	8.7150	0.230	0.0000	0.0000	0
30/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	19,980.0000	18,653.0000	(6.642)	0	0	0
30/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
30/10/2007	JN10	2008/02/07			jNote	8.5950	8.6130	0.209	0.0000	0.0000	0
30/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,221.0000	2,382.0000	7.249	0	0	0
30/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	28,867.0000	27,821.0000	(3.624)	0	0	0
30/10/2007	JN10	2008/05/02			jNote	8.5040	8.5200	0.188	0.0000	0.0000	0
30/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	35,305.0000	34,401.0000	(2.561)	0	0	0
30/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	3,863.0000	4,044.0000	4.685	0	0	0
30/10/2007	JN10	2008/08/07			jNote	8.4060	8.4190	0.155	0.0000	0.0000	0
30/10/2007	JROD	2007/10/31			jRod	9.6890	9.6890	-	0.0000	0.0000	0
30/10/2007	JROD	2007/11/30			jRod	10.0320	10.0300	(0.020)	0.0000	0.0000	0

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30/10/2007	JROD	2007/12/31			jRod	10.3890	10.3900	0.010	0.0000	0.0000	0
30/10/2007	JROD	2008/01/31			jRod	10.1980	10.2000	0.020	0.0000	0.0000	0
30/10/2007	JROD	2008/02/29			jRod	10.4490	10.4520	0.029	0.0000	0.0000	0
30/10/2007	JROD	2008/03/31			jRod	10.6340	10.6360	0.019	0.0000	0.0000	0
30/10/2007	JROD	2008/04/30			jRod	0.0000	10.4050	100.000	0.0000	0.0000	0
30/10/2007	JROD	2008/05/30			jRod	0.0000	10.5650	100.000	0.0000	0.0000	0
30/10/2007	JROD	2008/06/30			jRod	0.0000	10.6900	100.000	0.0000	0.0000	0
30/10/2007	JROD	2008/07/31			jRod	0.0000	10.5090	100.000	0.0000	0.0000	0
30/10/2007	OTH1	2007/11/01			Index Future	255.5500	254.8740	(0.265)	255.5400	255.5400	0
30/10/2007	OTH1	2008/02/07			Index Future	259.0490	261.7840	1.056	0.0000	0.0000	0
30/10/2007	OTH1	2008/05/02			Index Future	269.3880	268.6750	(0.265)	0.0000	0.0000	0
30/10/2007	OTH1	2008/08/07			Index Future	276.9780	276.2920	(0.248)	0.0000	0.0000	0
30/10/2007	OTH1	2008/11/06			Index Future	284.0190	282.4560	(0.550)	282.6800	282.6800	12
30/10/2007	R153	2007/11/01			Bond Future	8.7590	8.8060	0.537	0.0000	0.0000	2,620
30/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,005.0000	2,127.0000	6.085	0	0	0
30/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,339.0000	1,462.0000	9.186	0	0	0
30/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,675.0000	2,798.0000	4.598	0	0	0
30/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R153	2008/02/07			Bond Future	8.6450	8.6710	0.301	0.0000	0.0000	8,666

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30/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,284.0000	1,325.0000	3.193	0	0	0
30/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	339.0000	317.0000	(6.490)	0	0	0
30/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,742.0000	1,790.0000	2.755	0	0	0
30/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	193.0000	179.0000	(7.254)	0	0	0
30/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	101.0000	92.0000	(8.911)	0	0	0
30/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,259.0000	2,312.0000	2.346	0	0	0
30/10/2007	R153	2008/05/02			Bond Future	8.5340	8.5340	-	0.0000	0.0000	0
30/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,441.0000	1,439.0000	(0.139)	0	0	0
30/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	429.0000	427.0000	(0.466)	0	0	0
30/10/2007	R153	2008/08/07			Bond Future	8.3320	8.2810	(0.612)	0.0000	0.0000	0
30/10/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,848.0000	1,798.0000	(2.706)	0	0	0
30/10/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	2,176.0000	2,226.0000	2.298	0	0	0
30/10/2007	R157	2007/11/01			Bond Future	8.0810	8.1170	0.445	0.0000	0.0000	2,920
30/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,835.0000	2,588.0000	(8.713)	0	0	75
30/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	5,873.0000	6,120.0000	4.206	0	0	0
30/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,170.0000	922.0000	(21.197)	0	0	350
30/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,070.0000	4,317.0000	6.069	0	0	0
30/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,299.0000	2,545.0000	10.700	0	0	0
30/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,070.0000	4,317.0000	6.069	0	0	0
30/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	17.0000	16.0000	(5.882)	0	0	0
30/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	50
30/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	4,488.0000	4,241.0000	(5.504)	0	0	0
30/10/2007	R157	2008/02/07			Bond Future	7.9970	8.0210	0.300	7.9900	7.9900	9,009
30/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	3,932.0000	4,051.0000	3.026	0	0	0
30/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	545.0000	504.0000	(7.523)	0	0	0
30/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	261.0000	238.0000	(8.812)	0	0	0
30/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,395.0000	5,532.0000	2.539	0	0	0

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30/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	1,020.0000	956.0000	(6.275)	0	0	0
30/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,689.0000	2,786.0000	3.607	0	0	0
30/10/2007	R157	2008/05/02			Bond Future	7.9240	7.9370	0.164	0.0000	0.0000	0
30/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,359.0000	4,288.0000	(1.629)	0	0	0
30/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	655.0000	670.0000	2.290	0	0	0
30/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	360.0000	369.0000	2.500	0	0	0
30/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,629.0000	5,552.0000	(1.368)	0	0	0
30/10/2007	R157	2008/08/07			Bond Future	7.8240	7.8170	(0.089)	0.0000	0.0000	0
30/10/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	1,860.0000	1,838.0000	(1.183)	0	0	0
30/10/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,978.0000	3,000.0000	0.739	0	0	0
30/10/2007	R186	2007/11/01			Bond Future	7.8420	7.8970	0.701	0.0000	0.0000	0
30/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	10,479.0000	11,121.0000	6.127	0	0	0
30/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,107.0000	4,749.0000	15.632	0	0	0
30/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	7,236.0000	7,879.0000	8.886	0	0	0
30/10/2007	R186	2008/02/07			Bond Future	7.7730	7.8220	0.630	0.0000	0.0000	0
30/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,706.0000	2,417.0000	(10.680)	0	0	0
30/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,977.0000	3,261.0000	9.540	0	0	0
30/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,530.0000	1,333.0000	(12.876)	0	0	0
30/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	4,797.0000	5,174.0000	7.859	0	0	0
30/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	766.0000	650.0000	(15.144)	0	0	0
30/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,137.0000	7,594.0000	6.403	0	0	0
30/10/2007	R186	2008/05/02			Bond Future	7.7160	7.7580	0.544	0.0000	0.0000	0
30/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,447.0000	5,120.0000	(6.003)	0	0	0
30/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,173.0000	2,339.0000	7.639	0	0	0
30/10/2007	R186	2008/08/07			Bond Future	7.6470	7.6780	0.405	0.0000	0.0000	0
30/10/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	1,711.0000	1,859.0000	8.650	0	0	0
30/10/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	2,914.0000	2,699.0000	(7.378)	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
30/10/2007	R196	2007/11/01			Bond Future	9.5660	9.6040	0.397	0.0000	0.0000	0
30/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	999.0000	1,045.0000	4.605	0	0	0
30/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,618.0000	1,664.0000	2.843	0	0	0
30/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,308.0000	1,354.0000	3.517	0	0	0
30/10/2007	R196	2008/02/07			Bond Future	9.2380	9.2660	0.303	0.0000	0.0000	0
30/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	62.0000	57.0000	(8.065)	0	0	0
30/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	831.0000	852.0000	2.527	0	0	0
30/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,037.0000	1,060.0000	2.218	0	0	0
30/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	104.0000	97.0000	(6.731)	0	0	0
30/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	645.0000	663.0000	2.791	0	0	0
30/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	165.0000	155.0000	(6.061)	0	0	0
30/10/2007	R196	2008/05/02			Bond Future	8.9650	8.8700	(1.060)	0.0000	0.0000	0
30/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	353.0000	391.0000	10.765	0	0	0
30/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	326.0000	290.0000	(11.043)	0	0	0
30/10/2007	R196	2008/08/07			Bond Future	8.6170	8.4340	(2.124)	0.0000	0.0000	0
30/10/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,883.0000	1,930.0000	2.496	0	0	0
30/10/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,812.0000	1,762.0000	(2.759)	0	0	0
30/10/2007	R201	2007/11/01			Bond Future	8.1570	8.1960	0.478	0.0000	0.0000	910
30/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,077.0000	5,289.0000	4.176	0	0	0
30/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,647.0000	3,858.0000	5.786	0	0	0
30/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,240.0000	2,452.0000	9.464	0	0	0
30/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R201	2008/02/07			Bond Future	8.0480	8.0770	0.360	0.0000	0.0000	0
30/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,335.0000	2,434.0000	4.240	0	0	0
30/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	737.0000	682.0000	(7.463)	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
30/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,354.0000	3,473.0000	3.548	0	0	0
30/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	391.0000	356.0000	(8.951)	0	0	0
30/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	187.0000	167.0000	(10.695)	0	0	0
30/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,536.0000	4,670.0000	2.954	0	0	0
30/10/2007	R201	2008/05/02			Bond Future	7.9540	7.9720	0.226	0.0000	0.0000	0
30/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	560.0000	579.0000	3.393	0	0	0
30/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,352.0000	3,277.0000	(2.237)	0	0	0
30/10/2007	R201	2008/08/07			Bond Future	7.8330	7.8330	-	0.0000	0.0000	0
30/10/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,302.0000	2,299.0000	(0.130)	0	0	0
30/10/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	1,459.0000	1,456.0000	(0.206)	0	0	0
30/10/2007	R203	2007/11/01			Bond Future	8.0100	8.0470	0.462	0.0000	0.0000	0
30/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	3,547.0000	3,798.0000	7.076	0	0	0
30/10/2007	R203	2008/02/07			Bond Future	7.9220	7.9490	0.341	0.0000	0.0000	0
30/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,534.0000	3,663.0000	3.650	0	0	0
30/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	644.0000	592.0000	(8.075)	0	0	0
30/10/2007	R203	2008/05/02			Bond Future	7.8450	7.8640	0.242	0.0000	0.0000	0
30/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	917.0000	949.0000	3.490	0	0	0
30/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,567.0000	3,473.0000	(2.635)	0	0	0
30/10/2007	R203	2008/08/07			Bond Future	7.7480	7.7520	0.052	0.0000	0.0000	0
30/10/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	1,865.0000	1,875.0000	0.536	0	0	0
30/10/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,878.0000	1,862.0000	(0.852)	0	0	0
30/10/2007	R204	2007/11/01			Bond Future	8.0000	8.0370	0.463	0.0000	0.0000	0
30/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	3,728.0000	3,997.0000	7.216	0	0	0
30/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R204	2008/02/07			Bond Future	7.9180	7.9460	0.354	0.0000	0.0000	3,331
30/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,163.0000	1,090.0000	(6.277)	0	0	0
30/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,243.0000	4,372.0000	3.040	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
30/10/2007	R204	2008/05/02			Bond Future	7.8470	7.8680	0.268	0.0000	0.0000	0
30/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,823.0000	3,712.0000	(2.903)	0	0	0
30/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	987.0000	1,026.0000	3.951	0	0	0
30/10/2007	R204	2008/08/07			Bond Future	7.7610	7.7680	0.090	0.0000	0.0000	0
30/10/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	1,846.0000	1,867.0000	1.138	0	0	0
30/10/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,767.0000	1,739.0000	(1.585)	0	0	0
30/10/2007	R206	2007/11/01			Bond Future	8.1560	8.1950	0.478	0.0000	0.0000	0
30/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	1,929.0000	2,112.0000	9.487	0	0	0
30/10/2007	R206	2008/02/07			Bond Future	8.0350	8.0640	0.361	0.0000	0.0000	0
30/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	619.0000	571.0000	(7.754)	0	0	0
30/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	1,932.0000	2,017.0000	4.400	0	0	0
30/10/2007	R206	2008/05/02			Bond Future	7.9340	7.9510	0.214	0.0000	0.0000	0
30/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	797.0000	819.0000	2.760	0	0	0
30/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,192.0000	2,139.0000	(2.418)	0	0	0
30/10/2007	R206	2008/08/07			Bond Future	7.8000	7.7970	(0.038)	0.0000	0.0000	0
30/10/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	2,199.0000	2,204.0000	0.227	0	0	0
30/10/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,340.0000	1,331.0000	(0.672)	0	0	0
30/10/2007	R207	2007/11/01			Bond Future	7.9710	8.0170	0.577	0.0000	0.0000	0
30/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	3,583.0000	3,924.0000	9.517	0	0	0
30/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R207	2008/02/07			Bond Future	7.8920	7.9310	0.494	0.0000	0.0000	0
30/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	649.0000	572.0000	(11.864)	0	0	0
30/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,604.0000	3,815.0000	5.855	0	0	0
30/10/2007	R207	2008/05/02			Bond Future	7.8280	7.8600	0.409	0.0000	0.0000	0
30/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	4,006.0000	3,833.0000	(4.319)	0	0	0
30/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	970.0000	1,032.0000	6.392	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
30/10/2007	R207	2008/08/07			Bond Future	7.7470	7.7670	0.258	0.0000	0.0000	0
30/10/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,752.0000	2,652.0000	(3.634)	0	0	0
30/10/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	927.0000	972.0000	4.854	0	0	0
30/10/2007	R209	2007/11/01			Bond Future	7.5630	7.6080	0.595	0.0000	0.0000	0
30/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
30/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,057.0000	6,513.0000	7.528	0	0	0
30/10/2007	R209	2008/02/07			Bond Future	7.5030	7.5440	0.546	0.0000	0.0000	6,590
30/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,020.0000	6,356.0000	5.581	0	0	0
30/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	590.0000	507.0000	(14.068)	0	0	0
30/10/2007	R209	2008/05/02			Bond Future	7.4530	7.4890	0.483	0.0000	0.0000	0
30/10/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,850.0000	1,970.0000	6.486	0	0	0
30/10/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,840.0000	4,588.0000	(5.207)	0	0	0
30/10/2007	R209	2008/08/07			Bond Future	7.3940	7.4230	0.392	0.0000	0.0000	0
30/10/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,955.0000	3,705.0000	(6.321)	0	0	0
30/10/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	359.0000	411.0000	14.485	0	0	0
30/10/2007	TRT1	2007/11/01			Index Future	257.6230	257.1400	(0.187)	257.5000	257.5000	0
30/10/2007	TRT1	2008/02/07			Index Future	261.8420	264.1110	0.867	0.0000	0.0000	0
30/10/2007	TRT1	2008/05/02			Index Future	271.5860	271.1170	(0.173)	0.0000	0.0000	0
30/10/2007	TRT1	2008/08/07			Index Future	279.2380	278.8020	(0.156)	0.0000	0.0000	0
30/10/2007	TRT1	2008/11/06			Index Future	286.3370	284.9660	(0.479)	284.8400	284.8400	400
<b>Grand Total:</b>											<b>83,028</b>