

# Derivatives High/Low Report

High/Low for 13/11/2007

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
13/11/2007	\$ / R 2007/12/14			Currency Future	6.8277	6.7780	(0.728)	6.8400	6.7800	24,488
13/11/2007	\$ / R 2008/03/17			Currency Future	6.9377	6.8876	(0.722)	6.9400	6.9200	21,032
13/11/2007	\$ / R 2008/06/13			Currency Future	7.0555	7.0038	(0.733)	0.0000	0.0000	4,553
13/11/2007	£ / R 2007/12/14			Currency Future	14.0812	14.0340	(0.335)	0.0000	0.0000	37
13/11/2007	£ / R 2008/03/17			Currency Future	14.2601	14.2124	(0.334)	0.0000	0.0000	0
13/11/2007	£ / R 2008/06/13			Currency Future	14.4533	14.4026	(0.351)	0.0000	0.0000	0
13/11/2007	€ / R 2007/12/14			Currency Future	9.9426	9.9068	(0.360)	0.0000	0.0000	1
13/11/2007	€ / R 2008/03/17			Currency Future	10.1084	10.0731	(0.349)	0.0000	0.0000	751
13/11/2007	€ / R 2008/06/13			Currency Future	10.2777	10.2418	(0.349)	10.3300	10.3300	72
13/11/2007	ALBI 2008/02/07			Index Future	263.9700	264.6810	0.269	0.0000	0.0000	508
13/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	101,250.0000	107,969.0000	6.636	0	0	0
13/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,550.0000	1,159.0000	(25.226)	0	0	0
13/11/2007	ALBI 2008/05/02			Index Future	264.5880	265.2780	0.261	0.0000	0.0000	0
13/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	38,354.0000	34,825.0000	(9.201)	0	0	0
13/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	34,234.0000	37,605.0000	9.847	0	0	0

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13/11/2007	ALBI	2008/08/07			Index Future	272.3510	273.0590	0.260	0.0000	0.0000	0
13/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	18,291.0000	16,486.0000	(9.868)	0	0	0
13/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	91,801.0000	97,076.0000	5.746	0	0	0
13/11/2007	ALBI	2008/11/06			Index Future	279.6180	280.3430	0.259	0.0000	0.0000	0
13/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	9,621.0000	8,648.0000	(10.113)	0	0	0
13/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	155,801.0000	162,078.0000	4.029	0	0	0
13/11/2007	CRD1	2008/02/07			Index Future	113.4000	113.6080	0.183	0.0000	0.0000	0
13/11/2007	CRD1	2008/05/02			Index Future	116.1460	116.3590	0.183	0.0000	0.0000	0
13/11/2007	CRD1	2008/08/07			Index Future	120.9060	121.1330	0.188	0.0000	0.0000	0
13/11/2007	CRD1	2008/11/06			Index Future	122.4310	122.6560	0.184	0.0000	0.0000	8
13/11/2007	GOVI	2008/02/07			jGovi	265.1685	265.8290	0.249	0.0000	0.0000	5
13/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,253.0000	16,121.0000	(16.268)	0	0	0
13/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	20,938.0000	24,411.0000	16.587	0	0	0
13/11/2007	GOVI	2008/05/02			jGovi	272.0350	272.7130	0.249	0.0000	0.0000	0
13/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,694.0000	8,426.0000	(13.080)	0	0	0
13/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	90,044.0000	95,556.0000	6.121	0	0	0
13/11/2007	GOVI	2008/08/07			jGovi	279.1585	279.8560	0.250	0.0000	0.0000	0
13/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	25,967.0000	23,700.0000	(8.730)	0	0	0
13/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	77,552.0000	82,260.0000	6.071	0	0	0
13/11/2007	GOVI	2008/11/06			jGovi	286.2850	287.0010	0.250	0.0000	0.0000	60
13/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	137,248.0000	143,103.0000	4.266	0	0	0
13/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	14,398.0000	13,093.0000	(9.064)	0	0	0
13/11/2007	ILBI	2008/02/07			Index Future	298.4560	299.0380	0.195	0.0000	0.0000	0

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13/11/2007	J153	2010/08/31			jSwap	10.2570	10.2330	(0.234)	0.0000	0.0000	0
13/11/2007	J157	2015/09/15			jSwap	9.1380	9.1010	(0.405)	0.0000	0.0000	0
13/11/2007	J186	2026/12/21			jSwap	8.3170	8.2740	(0.517)	0.0000	0.0000	0
13/11/2007	J201	2014/12/22			jSwap	9.2550	9.2270	(0.303)	0.0000	0.0000	0
13/11/2007	J203	2017/09/15			jSwap	8.9400	8.8860	(0.604)	0.0000	0.0000	0
13/11/2007	J204	2018/12/21			jSwap	8.8720	8.8230	(0.552)	0.0000	0.0000	0
13/11/2007	J207	2020/01/15			jSwap	8.7850	8.7380	(0.535)	0.0000	0.0000	0
13/11/2007	JBAR	2005/12/21			jBar	0.0000	10.8290	100.000	0.0000	0.0000	0
13/11/2007	JFRA	2008/02/07			jFra	10.9130	10.9060	(0.064)	0.0000	0.0000	0
13/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,111.0000	6,068.0000	(0.704)	0	0	0
13/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,401.0000	14,333.0000	(0.472)	0	0	0
13/11/2007	JFRA	2008/05/02			jFra	10.9240	10.9170	(0.064)	0.0000	0.0000	0
13/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,568.0000	14,519.0000	(0.336)	0	0	0
13/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,828.0000	12,797.0000	(0.242)	0	0	0
13/11/2007	JFRA	2008/08/07			jFra	10.7190	10.7180	(0.009)	0.0000	0.0000	0
13/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,550.0000	16,519.0000	(0.187)	0	0	0
13/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,689.0000	17,656.0000	(0.187)	0	0	0
13/11/2007	JFRA	2008/11/06			jFra	10.4830	10.4860	0.029	0.0000	0.0000	0
13/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,087.0000	20,063.0000	(0.119)	0	0	0
13/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,521.0000	19,490.0000	(0.159)	0	0	0
13/11/2007	JFRA	2009/02/05			jFra	10.1850	10.1980	0.128	0.0000	0.0000	0
13/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,391.0000	22,382.0000	(0.040)	0	0	0
13/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,941.0000	21,900.0000	(0.187)	0	0	0

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13/11/2007	JFRA	2009/05/07			jFra	9.9550	9.9560	0.010	0.0000	0.0000	0
13/11/2007	JFRA	2009/08/06			jFra	9.6610	9.6660	0.052	0.0000	0.0000	0
13/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,864.0000	25,849.0000	(0.058)	0	0	0
13/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,689.0000	26,662.0000	(0.101)	0	0	0
13/11/2007	JFRA	2009/11/05			jFra	9.4270	9.3340	(0.987)	0.0000	0.0000	0
13/11/2007	JN02	2008/02/07			jNote	10.3130	10.3030	(0.097)	0.0000	0.0000	0
13/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	2,137.0000	2,132.0000	(0.234)	0	0	0
13/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,482.0000	25,300.0000	(0.714)	0	0	0
13/11/2007	JN02	2008/05/02			jNote	10.1060	10.0860	(0.198)	0.0000	0.0000	0
13/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,477.0000	15,247.0000	(1.486)	0	0	0
13/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	12,001.0000	12,129.0000	1.067	0	0	0
13/11/2007	JN02	2008/08/07			jNote	9.8560	9.8240	(0.325)	0.0000	0.0000	0
13/11/2007	JN05	2008/02/07			jNote	9.3370	9.3160	(0.225)	0.0000	0.0000	0
13/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,470.0000	4,669.0000	4.452	0	0	0
13/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	17,680.0000	17,061.0000	(3.501)	0	0	0
13/11/2007	JN05	2008/05/02			jNote	9.1960	9.1730	(0.250)	0.0000	0.0000	0
13/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	9,150.0000	8,776.0000	(4.087)	0	0	0
13/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,641.0000	20,177.0000	2.729	0	0	0
13/11/2007	JN05	2008/08/07			jNote	9.0320	9.0060	(0.288)	0.0000	0.0000	0
13/11/2007	JN10	2008/02/07			jNote	8.7130	8.6570	(0.643)	0.0000	0.0000	0
13/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	3,181.0000	2,409.0000	(24.269)	0	0	0
13/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	21,885.0000	24,801.0000	13.324	0	0	0
13/11/2007	JN10	2008/05/02			jNote	8.6160	8.5590	(0.662)	0.0000	0.0000	0
13/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	5,085.0000	4,204.0000	(17.325)	0	0	0

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13/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	28,890.0000	31,799.0000	10.069	0	0	0
13/11/2007	JN10	2008/08/07			jNote	8.5040	8.4460	(0.682)	0.0000	0.0000	0
13/11/2007	JROD	2007/11/30			jRod	9.9790	9.9760	(0.030)	0.0000	0.0000	0
13/11/2007	JROD	2007/12/31			jRod	10.3200	10.3150	(0.048)	0.0000	0.0000	0
13/11/2007	JROD	2008/01/31			jRod	10.6910	10.6870	(0.037)	0.0000	0.0000	0
13/11/2007	JROD	2008/02/29			jRod	10.4720	10.4710	(0.010)	0.0000	0.0000	0
13/11/2007	JROD	2008/03/31			jRod	10.7040	10.7060	0.019	0.0000	0.0000	0
13/11/2007	JROD	2008/04/30			jRod	10.8970	10.9000	0.028	0.0000	0.0000	0
13/11/2007	JROD	2008/05/30			jRod	10.6680	10.6710	0.028	0.0000	0.0000	0
13/11/2007	JROD	2008/06/30			jRod	10.8150	10.8190	0.037	0.0000	0.0000	0
13/11/2007	JROD	2008/07/31			jRod	10.9460	10.9510	0.046	0.0000	0.0000	0
13/11/2007	OTH1	2008/02/07			Index Future	259.0780	260.0910	0.391	0.0000	0.0000	0
13/11/2007	OTH1	2008/05/02			Index Future	265.3530	266.3910	0.391	0.0000	0.0000	0
13/11/2007	OTH1	2008/08/07			Index Future	250.0470	250.9870	0.376	0.0000	0.0000	0
13/11/2007	OTH1	2008/11/06			Index Future	279.7090	280.8060	0.392	0.0000	0.0000	12
13/11/2007	R153	2008/02/07			Bond Future	8.9680	8.8940	(0.825)	0.0000	0.0000	8,734
13/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	35.0000	46.0000	31.429	0	0	0
13/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	94.0000	117.0000	24.468	0	0	0
13/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,935.0000	2,765.0000	(5.792)	0	0	0
13/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	13.0000	17.0000	30.769	0	0	0

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13/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,350.0000	2,185.0000	(7.021)	0	0	0
13/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,805.0000	1,653.0000	(8.421)	0	0	0
13/11/2007	R153	2008/05/02			Bond Future	8.7950	8.6830	(1.273)	0.0000	0.0000	0
13/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	599.0000	503.0000	(16.027)	0	0	0
13/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,042.0000	1,190.0000	14.203	0	0	0
13/11/2007	R153	2008/08/07			Bond Future	8.6280	8.4720	(1.808)	0.0000	0.0000	0
13/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	997.0000	839.0000	(15.848)	0	0	0
13/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	748.0000	894.0000	19.519	0	0	0
13/11/2007	R157	2008/02/07			Bond Future	8.1750	8.1070	(0.832)	8.1500	8.1500	9,198
13/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	570.0000	680.0000	19.298	0	0	0
13/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	85.0000	109.0000	28.235	0	0	0
13/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,403.0000	5,976.0000	(6.669)	0	0	0
13/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,424.0000	3,083.0000	(9.959)	0	0	0
13/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	244.0000	302.0000	23.770	0	0	0
13/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,815.0000	4,422.0000	(8.162)	0	0	0
13/11/2007	R157	2008/05/02			Bond Future	8.0670	7.9910	(0.942)	0.0000	0.0000	0
13/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,133.0000	5,517.0000	7.481	0	0	0
13/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	797.0000	687.0000	(13.802)	0	0	0
13/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,962.0000	4,306.0000	8.682	0	0	0
13/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,191.0000	1,040.0000	(12.678)	0	0	2,000
13/11/2007	R157	2008/08/07			Bond Future	7.9690	7.8850	(1.054)	0.0000	0.0000	0
13/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,721.0000	2,469.0000	(9.261)	0	0	0
13/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,917.0000	3,198.0000	9.633	0	0	0
13/11/2007	R186	2008/02/07			Bond Future	7.9470	7.8910	(0.705)	0.0000	0.0000	0
13/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,738.0000	1,979.0000	13.867	0	0	0
13/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	838.0000	980.0000	16.945	0	0	0
13/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,124.0000	5,622.0000	(8.197)	0	0	0
13/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	330.0000	398.0000	20.606	0	0	0
13/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,719.0000	8,143.0000	(6.606)	0	0	0
13/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,027.0000	3,623.0000	(10.032)	0	0	0

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13/11/2007	R186	2008/05/02			Bond Future	7.8800	7.8060	(0.939)	0.0000	0.0000	0
13/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,253.0000	2,889.0000	(11.190)	0	0	0
13/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,620.0000	5,111.0000	10.628	0	0	0
13/11/2007	R186	2008/08/07			Bond Future	7.8170	7.7400	(0.985)	0.0000	0.0000	0
13/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,627.0000	5,071.0000	9.596	0	0	0
13/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,401.0000	4,955.0000	(8.258)	0	0	0
13/11/2007	R196	2008/02/07			Bond Future	9.5750	9.5310	(0.460)	0.0000	0.0000	0
13/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	71.0000	77.0000	8.451	0	0	0
13/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	881.0000	844.0000	(4.200)	0	0	0
13/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	20.0000	22.0000	10.000	0	0	0
13/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	39.0000	43.0000	10.256	0	0	0
13/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,096.0000	1,057.0000	(3.558)	0	0	0
13/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,325.0000	1,285.0000	(3.019)	0	0	0
13/11/2007	R196	2008/05/02			Bond Future	9.1740	9.2470	0.796	0.0000	0.0000	0
13/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	398.0000	429.0000	7.789	0	0	0
13/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	263.0000	238.0000	(9.506)	0	0	0
13/11/2007	R196	2008/08/07			Bond Future	8.7250	8.8900	1.891	0.0000	0.0000	0
13/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,794.0000	1,834.0000	2.230	0	0	0
13/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,807.0000	1,759.0000	(2.656)	0	0	0
13/11/2007	R201	2008/02/07			Bond Future	8.2640	8.1850	(0.956)	0.0000	0.0000	910
13/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	133.0000	174.0000	30.827	0	0	0
13/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,235.0000	3,861.0000	(8.831)	0	0	0
13/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,538.0000	5,140.0000	(7.187)	0	0	0
13/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	49.0000	66.0000	34.694	0	0	0
13/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	335.0000	419.0000	25.075	0	0	0
13/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,072.0000	2,741.0000	(10.775)	0	0	0
13/11/2007	R201	2008/05/02			Bond Future	8.1460	8.0570	(1.093)	0.0000	0.0000	0
13/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,856.0000	3,163.0000	10.749	0	0	0
13/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,056.0000	905.0000	(14.299)	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
13/11/2007	R201	2008/08/07			Bond Future	8.0410	7.9430	(1.219)	0.0000	0.0000	0
13/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,102.0000	2,351.0000	11.846	0	0	0
13/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,308.0000	2,064.0000	(10.572)	0	0	0
13/11/2007	R203	2008/02/07			Bond Future	8.1020	8.0280	(0.913)	0.0000	0.0000	0
13/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	312.0000	390.0000	25.000	0	0	0
13/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,402.0000	3,989.0000	(9.382)	0	0	0
13/11/2007	R203	2008/05/02			Bond Future	8.0050	7.9250	(0.999)	0.0000	0.0000	0
13/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,782.0000	3,125.0000	12.329	0	0	0
13/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,189.0000	1,006.0000	(15.391)	0	0	0
13/11/2007	R203	2008/08/07			Bond Future	7.9180	7.8320	(1.086)	0.0000	0.0000	0
13/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,416.0000	2,098.0000	(13.162)	0	0	0
13/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,319.0000	1,561.0000	18.347	0	0	0
13/11/2007	R204	2008/02/07			Bond Future	8.1080	8.0350	(0.900)	0.0000	0.0000	3,331
13/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	662.0000	774.0000	16.918	0	0	0
13/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,102.0000	4,694.0000	(7.997)	0	0	0
13/11/2007	R204	2008/05/02			Bond Future	8.0200	7.9410	(0.985)	0.0000	0.0000	0
13/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,920.0000	3,280.0000	12.329	0	0	0
13/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,314.0000	1,115.0000	(15.145)	0	0	0
13/11/2007	R204	2008/08/07			Bond Future	7.9430	7.8580	(1.070)	0.0000	0.0000	0
13/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,514.0000	2,161.0000	(14.041)	0	0	0
13/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,153.0000	1,396.0000	21.075	0	0	0
13/11/2007	R206	2008/02/07			Bond Future	8.2740	8.2110	(0.761)	0.0000	0.0000	0
13/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	272.0000	326.0000	19.853	0	0	0
13/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,670.0000	2,439.0000	(8.652)	0	0	0
13/11/2007	R206	2008/05/02			Bond Future	8.1490	8.0740	(0.920)	0.0000	0.0000	0
13/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,558.0000	1,746.0000	12.067	0	0	0
13/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,115.0000	972.0000	(12.825)	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
13/11/2007	R206	2008/08/07			Bond Future	8.0330	7.9470	(1.071)	0.0000	0.0000	0
13/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,755.0000	1,573.0000	(10.370)	0	0	0
13/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,614.0000	1,799.0000	11.462	0	0	0
13/11/2007	R207	2008/02/07			Bond Future	8.0760	8.0250	(0.632)	0.0000	0.0000	0
13/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	294.0000	347.0000	18.027	0	0	0
13/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,595.0000	4,278.0000	(6.899)	0	0	0
13/11/2007	R207	2008/05/02			Bond Future	8.0130	7.9350	(0.973)	0.0000	0.0000	0
13/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,013.0000	3,380.0000	12.181	0	0	0
13/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,324.0000	1,125.0000	(15.030)	0	0	0
13/11/2007	R207	2008/08/07			Bond Future	7.9420	7.8590	(1.045)	0.0000	0.0000	0
13/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,431.0000	1,176.0000	(17.820)	0	0	0
13/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,846.0000	2,188.0000	18.527	0	0	0
13/11/2007	R209	2008/02/07			Bond Future	7.6510	7.5830	(0.889)	0.0000	0.0000	6,590
13/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	272.0000	349.0000	28.309	0	0	0
13/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,201.0000	6,594.0000	(8.429)	0	0	0
13/11/2007	R209	2008/05/02			Bond Future	7.5890	7.5200	(0.909)	0.0000	0.0000	0
13/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,244.0000	1,969.0000	(12.255)	0	0	0
13/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,844.0000	4,270.0000	11.082	0	0	0
13/11/2007	R209	2008/08/07			Bond Future	7.5350	7.4640	(0.942)	0.0000	0.0000	0
13/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,791.0000	3,339.0000	19.635	0	0	0
13/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	648.0000	469.0000	(27.623)	0	0	0
13/11/2007	TRT1	2008/02/07			Index Future	261.9500	262.6120	0.253	0.0000	0.0000	0
13/11/2007	TRT1	2008/05/02			Index Future	268.2940	268.9730	0.253	0.0000	0.0000	0
13/11/2007	TRT1	2008/08/07			Index Future	276.0470	276.7240	0.245	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
13/11/2007	TRT1 2008/11/06			Index Future	282.8100	283.5270	0.254	0.0000	0.0000	400
<b>Grand Total:</b>										<b>82,690</b>