

Derivatives High/Low Report

High/Low for 27/11/2007

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
27/11/2007	\$ / R 2007/12/14			Currency Future	6.8588	7.0795	3.218	7.0800	6.9800	24,650
27/11/2007	\$ / R 2008/03/17			Currency Future	6.9690	7.1943	3.233	7.1700	7.1000	23,530
27/11/2007	\$ / R 2008/06/13			Currency Future	7.0878	7.3185	3.255	7.3100	7.2700	6,443
27/11/2007	£ / R 2007/12/14			Currency Future	14.1680	14.6440	3.360	0.0000	0.0000	37
27/11/2007	£ / R 2008/03/17			Currency Future	14.3477	14.8322	3.377	0.0000	0.0000	0
27/11/2007	£ / R 2008/06/13			Currency Future	14.5435	15.0336	3.370	0.0000	0.0000	42
27/11/2007	€ / R 2007/12/14			Currency Future	10.1852	10.5324	3.409	0.0000	0.0000	1
27/11/2007	€ / R 2008/03/17			Currency Future	10.3581	10.7126	3.422	10.5800	10.5800	752
27/11/2007	€ / R 2008/06/13			Currency Future	10.5322	10.8934	3.429	10.8000	10.7700	90
27/11/2007	ALBI 2008/02/07			Index Future	262.0710	261.2100	(0.329)	0.0000	0.0000	508
27/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,120.0000	2,831.0000	33.538	0	0	0
27/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	82,830.0000	74,931.0000	(9.536)	0	0	0
27/11/2007	ALBI 2008/05/02			Index Future	268.9410	268.0120	(0.345)	0.0000	0.0000	0
27/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	58,209.0000	51,974.0000	(10.711)	0	0	0
27/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	18,799.0000	21,854.0000	16.251	0	0	0

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27/11/2007	ALBI	2008/08/07			Index Future	276.9070	275.9540	(0.344)	0.0000	0.0000	0
27/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	8,539.0000	9,925.0000	16.231	0	0	0
27/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	127,609.0000	119,465.0000	(6.382)	0	0	0
27/11/2007	ALBI	2008/11/06			Index Future	284.4080	283.4370	(0.341)	0.0000	0.0000	0
27/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,366.0000	5,063.0000	15.964	0	0	0
27/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	198,446.0000	189,433.0000	(4.542)	0	0	0
27/11/2007	CRD1	2008/02/07			Index Future	112.6000	112.2420	(0.318)	0.0000	0.0000	0
27/11/2007	CRD1	2008/05/02			Index Future	115.4400	115.0730	(0.318)	0.0000	0.0000	0
27/11/2007	CRD1	2008/08/07			Index Future	120.2060	119.8090	(0.330)	0.0000	0.0000	0
27/11/2007	CRD1	2008/11/06			Index Future	121.8870	121.5000	(0.318)	0.0000	0.0000	8
27/11/2007	GOVI	2008/02/07			jGovi	263.3990	262.5090	(0.338)	0.0000	0.0000	7
27/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	27,442.0000	33,285.0000	21.292	0	0	0
27/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	11,432.0000	8,375.0000	(26.741)	0	0	0
27/11/2007	GOVI	2008/05/02			jGovi	270.5005	269.5860	(0.338)	0.0000	0.0000	0
27/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,742.0000	13,852.0000	17.970	0	0	0
27/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	76,747.0000	69,712.0000	(9.166)	0	0	0
27/11/2007	GOVI	2008/08/07			jGovi	277.8060	276.8680	(0.338)	0.0000	0.0000	0
27/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	29,450.0000	32,909.0000	11.745	0	0	0
27/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	67,510.0000	61,589.0000	(8.771)	0	0	0
27/11/2007	GOVI	2008/11/06			jGovi	285.1230	284.1615	(0.337)	0.0000	0.0000	60
27/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	127,087.0000	119,431.0000	(6.024)	0	0	0
27/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	15,857.0000	17,816.0000	12.354	0	0	0
27/11/2007	ILBI	2008/02/07			Index Future	299.5940	299.0900	(0.168)	0.0000	0.0000	0

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27/11/2007	J153	2010/08/31			jSwap	10.4530	10.4810	0.268	0.0000	0.0000	0
27/11/2007	J157	2015/09/15			jSwap	9.3110	9.4030	0.988	0.0000	0.0000	0
27/11/2007	J186	2026/12/21			jSwap	8.4210	8.5050	0.998	0.0000	0.0000	0
27/11/2007	J201	2014/12/22			jSwap	9.4340	9.5280	0.996	0.0000	0.0000	0
27/11/2007	J203	2017/09/15			jSwap	9.0800	9.1750	1.046	0.0000	0.0000	0
27/11/2007	J204	2018/12/21			jSwap	8.9910	9.0810	1.001	0.0000	0.0000	0
27/11/2007	J207	2020/01/15			jSwap	8.8980	8.9840	0.967	0.0000	0.0000	0
27/11/2007	JBAR	2005/12/21			jBar	11.0500	11.0670	0.154	0.0000	0.0000	0
27/11/2007	JFRA	2008/02/07			jFra	11.0020	11.0010	(0.009)	0.0000	0.0000	0
27/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	5,278.0000	5,223.0000	(1.042)	0	0	0
27/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,760.0000	13,701.0000	(0.429)	0	0	0
27/11/2007	JFRA	2008/05/02			jFra	11.0170	11.0210	0.036	0.0000	0.0000	0
27/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,125.0000	14,089.0000	(0.255)	0	0	0
27/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,143.0000	12,096.0000	(0.387)	0	0	0
27/11/2007	JFRA	2008/08/07			jFra	10.8830	10.8940	0.101	0.0000	0.0000	0
27/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,902.0000	15,856.0000	(0.289)	0	0	0
27/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,438.0000	17,419.0000	(0.109)	0	0	0
27/11/2007	JFRA	2008/11/06			jFra	10.6670	10.7050	0.356	0.0000	0.0000	0
27/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,907.0000	18,833.0000	(0.391)	0	0	0
27/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,920.0000	19,938.0000	0.090	0	0	0
27/11/2007	JFRA	2009/02/05			jFra	10.4180	10.4390	0.202	0.0000	0.0000	0
27/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,308.0000	21,258.0000	(0.235)	0	0	0
27/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,324.0000	22,324.0000	-	0	0	0

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27/11/2007	JFRA	2009/05/07			jFra	10.1210	10.1200	(0.010)	0.0000	0.0000	0
27/11/2007	JFRA	2009/08/06			jFra	9.8130	9.8570	0.448	0.0000	0.0000	0
27/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,751.0000	25,782.0000	0.120	0	0	0
27/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,206.0000	26,130.0000	(0.290)	0	0	0
27/11/2007	JFRA	2009/11/05			jFra	9.7330	9.7800	0.483	0.0000	0.0000	0
27/11/2007	JN02	2008/02/07			jNote	10.4840	10.5040	0.191	0.0000	0.0000	0
27/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,596.0000	27,873.0000	1.004	0	0	0
27/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	1,253.0000	1,184.0000	(5.507)	0	0	0
27/11/2007	JN02	2008/05/02			jNote	10.3090	10.3400	0.301	0.0000	0.0000	0
27/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	9,827.0000	9,555.0000	(2.768)	0	0	0
27/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,940.0000	17,223.0000	1.671	0	0	0
27/11/2007	JN02	2008/08/07			jNote	10.0980	10.1380	0.396	0.0000	0.0000	0
27/11/2007	JN05	2008/02/07			jNote	9.5510	9.6590	1.131	0.0000	0.0000	0
27/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,436.0000	26,968.0000	15.071	0	0	0
27/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	1,945.0000	1,305.0000	(32.905)	0	0	0
27/11/2007	JN05	2008/05/02			jNote	9.4120	9.5280	1.232	0.0000	0.0000	0
27/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,143.0000	11,818.0000	(16.439)	0	0	0
27/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	12,176.0000	14,392.0000	18.200	0	0	0
27/11/2007	JN05	2008/08/07			jNote	9.2490	9.3720	1.330	0.0000	0.0000	0
27/11/2007	JN10	2008/02/07			jNote	8.8470	8.9450	1.108	0.0000	0.0000	0
27/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	14,771.0000	10,761.0000	(27.148)	0	0	0
27/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	4,871.0000	7,214.0000	48.101	0	0	0
27/11/2007	JN10	2008/05/02			jNote	8.7480	8.8490	1.155	0.0000	0.0000	0
27/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	22,068.0000	17,764.0000	(19.503)	0	0	0

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27/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,046.0000	9,360.0000	32.841	0	0	0
27/11/2007	JN10	2008/08/07			jNote	8.6340	8.7370	1.193	0.0000	0.0000	0
27/11/2007	JROD	2007/11/30			jRod	9.9510	9.9510	-	0.0000	0.0000	0
27/11/2007	JROD	2007/12/31			jRod	10.2700	10.2650	(0.049)	0.0000	0.0000	0
27/11/2007	JROD	2008/01/31			jRod	10.6980	10.6960	(0.019)	0.0000	0.0000	0
27/11/2007	JROD	2008/02/29			jRod	10.5160	10.5180	0.019	0.0000	0.0000	0
27/11/2007	JROD	2008/03/31			jRod	10.7800	10.7840	0.037	0.0000	0.0000	0
27/11/2007	JROD	2008/04/30			jRod	10.9900	10.9950	0.045	0.0000	0.0000	0
27/11/2007	JROD	2008/05/30			jRod	10.7350	10.7370	0.019	0.0000	0.0000	0
27/11/2007	JROD	2008/06/30			jRod	10.8920	10.8930	0.009	0.0000	0.0000	0
27/11/2007	JROD	2008/07/31			jRod	11.0450	11.0460	0.009	0.0000	0.0000	0
27/11/2007	OTH1	2008/02/07			Index Future	256.1780	255.4840	(0.271)	0.0000	0.0000	0
27/11/2007	OTH1	2008/05/02			Index Future	262.6400	261.9280	(0.271)	0.0000	0.0000	0
27/11/2007	OTH1	2008/08/07			Index Future	270.6630	269.7560	(0.335)	0.0000	0.0000	0
27/11/2007	OTH1	2008/11/06			Index Future	277.3070	276.5570	(0.270)	0.0000	0.0000	12
27/11/2007	R153	2008/02/07			Bond Future	9.1590	9.2690	1.201	0.0000	0.0000	8,734
27/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	34.0000	20.0000	(41.176)	0	0	0
27/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,194.0000	2,438.0000	11.121	0	0	0
27/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
27/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,375.0000	3,631.0000	7.585	0	0	0

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27/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,774.0000	3,027.0000	9.120	0	0	0
27/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
27/11/2007	R153	2008/05/02			Bond Future	8.9150	9.0250	1.234	0.0000	0.0000	0
27/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	862.0000	737.0000	(14.501)	0	0	0
27/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	679.0000	791.0000	16.495	0	0	0
27/11/2007	R153	2008/08/07			Bond Future	8.6780	8.7880	1.268	0.0000	0.0000	0
27/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,028.0000	1,150.0000	11.868	0	0	0
27/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	682.0000	591.0000	(13.343)	0	0	0
27/11/2007	R157	2008/02/07			Bond Future	8.3270	8.4070	0.961	0.0000	0.0000	9,138
27/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	96.0000	65.0000	(32.292)	0	0	0
27/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,345.0000	7,858.0000	6.984	0	0	0
27/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	25.0000	16.0000	(36.000)	0	0	0
27/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,135.0000	4,583.0000	10.834	0	0	0
27/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	281.0000	205.0000	(27.046)	0	0	0
27/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,669.0000	6,161.0000	8.679	0	0	0
27/11/2007	R157	2008/05/02			Bond Future	8.1910	8.2710	0.977	0.0000	0.0000	0
27/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,368.0000	1,552.0000	13.450	0	0	2,000
27/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,338.0000	3,008.0000	(9.886)	0	0	0
27/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	913.0000	1,047.0000	14.677	0	0	0
27/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,447.0000	4,067.0000	(8.545)	0	0	0
27/11/2007	R157	2008/08/07			Bond Future	8.0700	8.1500	0.991	0.0000	0.0000	2,500
27/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,964.0000	3,224.0000	8.772	0	0	0
27/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,523.0000	2,282.0000	(9.552)	0	0	0
27/11/2007	R186	2008/02/07			Bond Future	8.0510	8.0910	0.497	0.0000	0.0000	0
27/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	466.0000	392.0000	(15.880)	0	0	0
27/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,936.0000	7,313.0000	5.435	0	0	0
27/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,722.0000	10,144.0000	4.341	0	0	0
27/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	149.0000	120.0000	(19.463)	0	0	0
27/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,602.0000	4,911.0000	6.714	0	0	0
27/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,129.0000	987.0000	(12.578)	0	0	0

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27/11/2007	R186	2008/05/02			Bond Future	7.9700	8.0100	0.502	0.0000	0.0000	0
27/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,894.0000	3,647.0000	(6.343)	0	0	0
27/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,554.0000	3,760.0000	5.796	0	0	0
27/11/2007	R186	2008/08/07			Bond Future	7.9010	7.9410	0.506	0.0000	0.0000	0
27/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,771.0000	6,008.0000	4.107	0	0	0
27/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,036.0000	3,821.0000	(5.327)	0	0	0
27/11/2007	R196	2008/02/07			Bond Future	9.8940	10.0210	1.284	0.0000	0.0000	0
27/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,620.0000	1,742.0000	7.531	0	0	0
27/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,378.0000	1,497.0000	8.636	0	0	0
27/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
27/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
27/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	23.0000	15.0000	(34.783)	0	0	0
27/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,143.0000	1,259.0000	10.149	0	0	0
27/11/2007	R196	2008/05/02			Bond Future	9.4900	9.6390	1.570	0.0000	0.0000	0
27/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	537.0000	618.0000	15.084	0	0	0
27/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	158.0000	124.0000	(21.519)	0	0	0
27/11/2007	R196	2008/08/07			Bond Future	9.0130	9.1790	1.842	0.0000	0.0000	0
27/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,683.0000	1,636.0000	(2.793)	0	0	0
27/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,822.0000	1,864.0000	2.305	0	0	0
27/11/2007	R201	2008/02/07			Bond Future	8.4100	8.4800	0.832	0.0000	0.0000	910
27/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	156.0000	116.0000	(25.641)	0	0	0
27/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,654.0000	3,976.0000	8.812	0	0	0
27/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,264.0000	6,621.0000	5.699	0	0	0
27/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	49.0000	34.0000	(30.612)	0	0	0
27/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
27/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,912.0000	5,259.0000	7.064	0	0	0
27/11/2007	R201	2008/05/02			Bond Future	8.2790	8.3490	0.846	0.0000	0.0000	0
27/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,351.0000	2,134.0000	(9.230)	0	0	0
27/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,233.0000	1,372.0000	11.273	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
27/11/2007	R201	2008/08/07			Bond Future	8.1650	8.2350	0.857	0.0000	0.0000	0
27/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,577.0000	2,769.0000	7.451	0	0	0
27/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,752.0000	1,596.0000	(8.904)	0	0	0
27/11/2007	R203	2008/02/07			Bond Future	8.2560	8.3260	0.848	0.0000	0.0000	0
27/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,233.0000	5,653.0000	8.026	0	0	0
27/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	129.0000	93.0000	(27.907)	0	0	0
27/11/2007	R203	2008/05/02			Bond Future	8.1490	8.2190	0.859	0.0000	0.0000	0
27/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,485.0000	1,685.0000	13.468	0	0	0
27/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,138.0000	1,885.0000	(11.833)	0	0	0
27/11/2007	R203	2008/08/07			Bond Future	8.0550	8.1250	0.869	0.0000	0.0000	0
27/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,925.0000	3,228.0000	10.359	0	0	0
27/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	944.0000	800.0000	(15.254)	0	0	0
27/11/2007	R204	2008/02/07			Bond Future	8.2610	8.3210	0.726	0.0000	0.0000	3,331
27/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,867.0000	6,223.0000	6.068	0	0	0
27/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	350.0000	287.0000	(18.000)	0	0	0
27/11/2007	R204	2008/05/02			Bond Future	8.1630	8.2230	0.735	0.0000	0.0000	0
27/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,239.0000	2,007.0000	(10.362)	0	0	0
27/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,636.0000	1,821.0000	11.308	0	0	0
27/11/2007	R204	2008/08/07			Bond Future	8.0800	8.1400	0.743	0.0000	0.0000	0
27/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	784.0000	664.0000	(15.306)	0	0	0
27/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,097.0000	3,391.0000	9.493	0	0	0
27/11/2007	R206	2008/02/07			Bond Future	8.4630	8.5430	0.945	0.0000	0.0000	0
27/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,351.0000	3,675.0000	9.669	0	0	0
27/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	105.0000	73.0000	(30.476)	0	0	0
27/11/2007	R206	2008/05/02			Bond Future	8.3250	8.4050	0.961	0.0000	0.0000	0
27/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,108.0000	949.0000	(14.350)	0	0	0
27/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,435.0000	1,625.0000	13.240	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
27/11/2007	R206	2008/08/07			Bond Future	8.2020	8.2820	0.975	0.0000	0.0000	0
27/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,098.0000	2,295.0000	9.390	0	0	0
27/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,240.0000	1,098.0000	(11.452)	0	0	0
27/11/2007	R207	2008/02/07			Bond Future	8.2140	8.2840	0.852	0.0000	0.0000	0
27/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,417.0000	5,879.0000	8.529	0	0	0
27/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	122.0000	86.0000	(29.508)	0	0	0
27/11/2007	R207	2008/05/02			Bond Future	8.1240	8.1940	0.862	0.0000	0.0000	0
27/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,444.0000	2,158.0000	(11.702)	0	0	0
27/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,551.0000	1,763.0000	13.669	0	0	0
27/11/2007	R207	2008/08/07			Bond Future	8.0460	8.1160	0.870	0.0000	0.0000	0
27/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,423.0000	1,197.0000	(15.882)	0	0	0
27/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,750.0000	2,019.0000	15.371	0	0	0
27/11/2007	R209	2008/02/07			Bond Future	7.7590	7.7790	0.258	0.0000	0.0000	6,590
27/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	117.0000	102.0000	(12.821)	0	0	0
27/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	8,114.0000	8,294.0000	2.218	0	0	0
27/11/2007	R209	2008/05/02			Bond Future	7.6910	7.7110	0.260	0.0000	0.0000	0
27/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,135.0000	3,018.0000	(3.732)	0	0	0
27/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,554.0000	2,635.0000	3.171	0	0	0
27/11/2007	R209	2008/08/07			Bond Future	7.6320	7.6520	0.262	0.0000	0.0000	0
27/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,089.0000	1,962.0000	(6.079)	0	0	0
27/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	924.0000	996.0000	7.792	0	0	0
27/11/2007	TRT1	2008/02/07			Index Future	260.1660	259.2930	(0.336)	0.0000	0.0000	0
27/11/2007	TRT1	2008/05/02			Index Future	266.7280	265.8330	(0.336)	0.0000	0.0000	0
27/11/2007	TRT1	2008/08/07			Index Future	274.9220	273.9720	(0.346)	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
27/11/2007	TRT1 2008/11/06			Index Future	281.6240	280.6800	(0.335)	0.0000	0.0000	400
Grand Total:										89,743