

Derivatives High/Low Report

High/Low for 29/11/2007

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 29/11/2007 | \$ / R 2007/12/14 | | | Currency Future | 6.9398 | 6.8464 | (1.346) | 6.9100 | 6.8200 | 24,586 |
| 29/11/2007 | \$ / R 2008/03/17 | | | Currency Future | 7.0534 | 6.9601 | (1.323) | 7.0300 | 6.9800 | 23,192 |
| 29/11/2007 | \$ / R 2008/06/13 | | | Currency Future | 7.1764 | 7.0832 | (1.299) | 7.1300 | 7.1000 | 6,503 |
| 29/11/2007 | £ / R 2007/12/14 | | | Currency Future | 14.3636 | 14.1080 | (1.779) | 0.0000 | 0.0000 | 37 |
| 29/11/2007 | £ / R 2008/03/17 | | | Currency Future | 14.5511 | 14.2968 | (1.748) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | £ / R 2008/06/13 | | | Currency Future | 14.7508 | 14.4965 | (1.724) | 0.0000 | 0.0000 | 42 |
| 29/11/2007 | € / R 2007/12/14 | | | Currency Future | 10.2466 | 10.0986 | (1.444) | 0.0000 | 0.0000 | 1 |
| 29/11/2007 | € / R 2008/03/17 | | | Currency Future | 10.4245 | 10.2754 | (1.430) | 0.0000 | 0.0000 | 752 |
| 29/11/2007 | € / R 2008/06/13 | | | Currency Future | 10.6024 | 10.4528 | (1.411) | 10.6100 | 10.6100 | 107 |
| 29/11/2007 | ALBI 2008/02/07 | | | Index Future | 261.8620 | 260.8350 | (0.392) | 0.0000 | 0.0000 | 508 |
| 29/11/2007 | ALBI 2008/02/07 | 254.00 | Put | Index Future | 2,168.0000 | 3,080.0000 | 42.066 | 0 | 0 | 0 |
| 29/11/2007 | ALBI 2008/02/07 | 254.00 | Call | Index Future | 80,788.0000 | 71,430.0000 | (11.583) | 0 | 0 | 0 |
| 29/11/2007 | ALBI 2008/05/02 | | | Index Future | 268.6880 | 267.7920 | (0.333) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | ALBI 2008/05/02 | 265.00 | Put | Index Future | 19,421.0000 | 22,442.0000 | 15.555 | 0 | 0 | 0 |
| 29/11/2007 | ALBI 2008/05/02 | 265.00 | Call | Index Future | 56,301.0000 | 50,362.0000 | (10.549) | 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 |
|------------|------------------|------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 29/11/2007 | ALBI | 2008/08/07 | | | Index Future | 276.6860 | 275.8390 | (0.306) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | ALBI | 2008/08/07 | 265.00 | Put | Index Future | 8,753.0000 | 9,999.0000 | 14.235 | 0 | 0 | 0 |
| 29/11/2007 | ALBI | 2008/08/07 | 265.00 | Call | Index Future | 125,613.0000 | 118,389.0000 | (5.751) | 0 | 0 | 0 |
| 29/11/2007 | ALBI | 2008/11/06 | | | Index Future | 284.1990 | 283.4300 | (0.271) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | ALBI | 2008/11/06 | 265.00 | Put | Index Future | 4,459.0000 | 5,009.0000 | 12.335 | 0 | 0 | 0 |
| 29/11/2007 | ALBI | 2008/11/06 | 265.00 | Call | Index Future | 196,449.0000 | 189,309.0000 | (3.635) | 0 | 0 | 0 |
| 29/11/2007 | CRD1 | 2008/02/07 | | | Index Future | 112.3290 | 111.9780 | (0.312) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | CRD1 | 2008/05/02 | | | Index Future | 115.1620 | 114.8020 | (0.313) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | CRD1 | 2008/08/07 | | | Index Future | 119.9250 | 119.6270 | (0.248) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | CRD1 | 2008/11/06 | | | Index Future | 121.5970 | 121.2180 | (0.312) | 0.0000 | 0.0000 | 8 |
| 29/11/2007 | GOVI | 2008/02/07 | | | jGovi | 263.0590 | 262.1280 | (0.354) | 0.0000 | 0.0000 | 7 |
| 29/11/2007 | GOVI | 2008/02/07 | 265.00 | Call | jGovi | 10,000.0000 | 7,096.0000 | (29.040) | 0 | 0 | 0 |
| 29/11/2007 | GOVI | 2008/02/07 | 265.00 | Put | jGovi | 29,410.0000 | 35,816.0000 | 21.782 | 0 | 0 | 0 |
| 29/11/2007 | GOVI | 2008/05/02 | | | jGovi | 270.1510 | 269.1945 | (0.354) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | GOVI | 2008/05/02 | 264.00 | Call | jGovi | 73,885.0000 | 66,642.0000 | (9.803) | 0 | 0 | 0 |
| 29/11/2007 | GOVI | 2008/05/02 | 264.00 | Put | jGovi | 12,375.0000 | 14,697.0000 | 18.764 | 0 | 0 | 0 |
| 29/11/2007 | GOVI | 2008/08/07 | | | jGovi | 277.4495 | 276.4690 | (0.353) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | GOVI | 2008/08/07 | 274.00 | Call | jGovi | 65,086.0000 | 59,019.0000 | (9.322) | 0 | 0 | 0 |
| 29/11/2007 | GOVI | 2008/08/07 | 274.00 | Put | jGovi | 30,591.0000 | 34,329.0000 | 12.219 | 0 | 0 | 0 |
| 29/11/2007 | GOVI | 2008/11/06 | | | jGovi | 284.7625 | 283.7570 | (0.353) | 0.0000 | 0.0000 | 60 |
| 29/11/2007 | GOVI | 2008/11/06 | 274.00 | Put | jGovi | 16,477.0000 | 18,601.0000 | 12.891 | 0 | 0 | 0 |
| 29/11/2007 | GOVI | 2008/11/06 | 274.00 | Call | jGovi | 124,102.0000 | 116,171.0000 | (6.391) | 0 | 0 | 0 |
| 29/11/2007 | ILBI | 2008/02/07 | | | Index Future | 298.4690 | 298.4660 | (0.001) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 29/11/2007 | J153 | 2010/08/31 | | | jSwap | 10.4940 | 10.5920 | 0.934 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | J157 | 2015/09/15 | | | jSwap | 9.4170 | 9.5420 | 1.327 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | J186 | 2026/12/21 | | | jSwap | 8.5470 | 8.6450 | 1.147 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | J201 | 2014/12/22 | | | jSwap | 9.5420 | 9.6540 | 1.174 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | J203 | 2017/09/15 | | | jSwap | 9.1980 | 9.3220 | 1.348 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | J204 | 2018/12/21 | | | jSwap | 9.1050 | 9.2210 | 1.274 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | J207 | 2020/01/15 | | | jSwap | 9.0110 | 9.1250 | 1.265 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JBAR | 2005/12/21 | | | jBar | 11.0670 | 11.0790 | 0.108 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JFRA | 2008/02/07 | | | jFra | 11.0680 | 11.1630 | 0.858 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JFRA | 2008/02/07 | 7.50 | Put | Option on jFra | 5,109.0000 | 4,970.0000 | (2.721) | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2008/02/07 | 7.50 | Call | Option on jFra | 13,750.0000 | 13,844.0000 | 0.684 | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2008/05/02 | | | jFra | 11.0730 | 11.1780 | 0.948 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JFRA | 2008/05/02 | 10.25 | Call | Option on jFra | 14,117.0000 | 14,216.0000 | 0.701 | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2008/05/02 | 10.25 | Put | Option on jFra | 11,990.0000 | 11,819.0000 | (1.426) | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2008/08/07 | | | jFra | 10.9100 | 11.0540 | 1.320 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JFRA | 2008/08/07 | 10.25 | Put | Option on jFra | 15,804.0000 | 15,600.0000 | (1.291) | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2008/08/07 | 10.25 | Call | Option on jFra | 17,406.0000 | 17,551.0000 | 0.833 | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2008/11/06 | | | jFra | 10.7230 | 10.8670 | 1.343 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JFRA | 2008/11/06 | 10.25 | Put | Option on jFra | 18,783.0000 | 18,581.0000 | (1.075) | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2008/11/06 | 10.25 | Call | Option on jFra | 19,932.0000 | 20,078.0000 | 0.732 | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2009/02/05 | | | jFra | 10.4520 | 10.5500 | 0.938 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JFRA | 2009/02/05 | 10.00 | Put | Option on jFra | 21,217.0000 | 21,072.0000 | (0.683) | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2009/02/05 | 10.00 | Call | Option on jFra | 22,315.0000 | 22,408.0000 | 0.417 | 0 | 0 | 0 |

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| 29/11/2007 | JFRA | 2009/05/07 | | | jFra | 10.1250 | 10.2560 | 1.294 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JFRA | 2009/08/06 | | | jFra | 9.8980 | 10.0340 | 1.374 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JFRA | 2009/08/06 | 10.00 | Put | Option on jFra | 26,057.0000 | 25,867.0000 | (0.729) | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2009/08/06 | 10.00 | Call | Option on jFra | 25,809.0000 | 25,949.0000 | 0.542 | 0 | 0 | 0 |
| 29/11/2007 | JFRA | 2009/11/05 | | | jFra | 9.7790 | 9.8730 | 0.961 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JN02 | 2008/02/07 | | | jNote | 10.5310 | 10.6500 | 1.130 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JN02 | 2008/02/07 | 9.00 | Call | Option on jNote | 28,265.0000 | 30,104.0000 | 6.506 | 0 | 0 | 0 |
| 29/11/2007 | JN02 | 2008/02/07 | 9.00 | Put | Option on jNote | 1,103.0000 | 873.0000 | (20.852) | 0 | 0 | 0 |
| 29/11/2007 | JN02 | 2008/05/02 | | | jNote | 10.3560 | 10.4740 | 1.139 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JN02 | 2008/05/02 | 10.00 | Put | Option on jNote | 9,398.0000 | 8,524.0000 | (9.300) | 0 | 0 | 0 |
| 29/11/2007 | JN02 | 2008/05/02 | 10.00 | Call | Option on jNote | 17,349.0000 | 18,575.0000 | 7.067 | 0 | 0 | 0 |
| 29/11/2007 | JN02 | 2008/08/07 | | | jNote | 10.1460 | 10.2660 | 1.183 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JN05 | 2008/02/07 | | | jNote | 9.6830 | 9.8060 | 1.270 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JN05 | 2008/02/07 | 9.00 | Call | Option on jNote | 27,752.0000 | 31,987.0000 | 15.260 | 0 | 0 | 0 |
| 29/11/2007 | JN05 | 2008/02/07 | 9.00 | Put | Option on jNote | 1,167.0000 | 705.0000 | (39.589) | 0 | 0 | 0 |
| 29/11/2007 | JN05 | 2008/05/02 | | | jNote | 9.5530 | 9.6720 | 1.246 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JN05 | 2008/05/02 | 9.50 | Put | Option on jNote | 11,320.0000 | 9,266.0000 | (18.145) | 0 | 0 | 0 |
| 29/11/2007 | JN05 | 2008/05/02 | 9.50 | Call | Option on jNote | 14,868.0000 | 17,441.0000 | 17.306 | 0 | 0 | 0 |
| 29/11/2007 | JN05 | 2008/08/07 | | | jNote | 9.3970 | 9.5140 | 1.245 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JN10 | 2008/02/07 | | | jNote | 8.9710 | 9.0970 | 1.405 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JN10 | 2008/02/07 | 9.00 | Call | Option on jNote | 7,902.0000 | 12,161.0000 | 53.898 | 0 | 0 | 0 |
| 29/11/2007 | JN10 | 2008/02/07 | 9.00 | Put | Option on jNote | 9,772.0000 | 5,955.0000 | (39.061) | 0 | 0 | 0 |
| 29/11/2007 | JN10 | 2008/05/02 | | | jNote | 8.8730 | 8.9990 | 1.420 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JN10 | 2008/05/02 | 9.00 | Put | Option on jNote | 16,789.0000 | 12,342.0000 | (26.488) | 0 | 0 | 0 |

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| 29/11/2007 | JN10 | 2008/05/02 | 9.00 | Call | Option on jNote | 9,948.0000 | 13,658.0000 | 37.294 | 0 | 0 | 0 |
| 29/11/2007 | JN10 | 2008/08/07 | | | jNote | 8.7610 | 8.8860 | 1.427 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JROD | 2007/11/30 | | | jRod | 9.9500 | 9.9500 | - | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JROD | 2007/12/31 | | | jRod | 10.2570 | 10.2470 | (0.097) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JROD | 2008/01/31 | | | jRod | 10.6840 | 10.6690 | (0.140) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JROD | 2008/02/29 | | | jRod | 10.5120 | 10.5110 | (0.010) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JROD | 2008/03/31 | | | jRod | 10.7790 | 10.7970 | 0.167 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JROD | 2008/04/30 | | | jRod | 10.9900 | 11.0340 | 0.400 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JROD | 2008/05/30 | | | jRod | 10.7340 | 10.7810 | 0.438 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JROD | 2008/06/30 | | | jRod | 10.8900 | 10.9530 | 0.579 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | JROD | 2008/07/31 | | | jRod | 11.0420 | 11.1180 | 0.688 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | OTH1 | 2008/02/07 | | | Index Future | 256.7520 | 255.1430 | (0.627) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | OTH1 | 2008/05/02 | | | Index Future | 263.2270 | 261.5780 | (0.626) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | OTH1 | 2008/08/07 | | | Index Future | 270.9950 | 269.9580 | (0.383) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | OTH1 | 2008/11/06 | | | Index Future | 277.9350 | 276.1960 | (0.626) | 0.0000 | 0.0000 | 12 |
| 29/11/2007 | R153 | 2008/02/07 | | | Bond Future | 9.2790 | 9.3690 | 0.970 | 0.0000 | 0.0000 | 8,734 |
| 29/11/2007 | R153 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 2,460.0000 | 2,663.0000 | 8.252 | 0 | 0 | 0 |
| 29/11/2007 | R153 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 19.0000 | 12.0000 | (36.842) | 0 | 0 | 0 |
| 29/11/2007 | R153 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 3,654.0000 | 3,864.0000 | 5.747 | 0 | 0 | 0 |
| 29/11/2007 | R153 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |

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| 29/11/2007 | R153 | 2008/02/07 | 8.00 | Put | Option on Bond Future | 3,050.0000 | 3,258.0000 | 6.820 | 0 | 0 | 0 |
| 29/11/2007 | R153 | 2008/02/07 | 8.00 | Call | Option on Bond Future | 5.0000 | 3.0000 | (40.000) | 0 | 0 | 0 |
| 29/11/2007 | R153 | 2008/05/02 | | | Bond Future | 9.0350 | 9.1250 | 0.996 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R153 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 724.0000 | 631.0000 | (12.845) | 0 | 0 | 0 |
| 29/11/2007 | R153 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 799.0000 | 900.0000 | 12.641 | 0 | 0 | 0 |
| 29/11/2007 | R153 | 2008/08/07 | | | Bond Future | 8.7980 | 8.8880 | 1.023 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R153 | 2008/08/07 | 8.50 | Call | Option on Bond Future | 582.0000 | 514.0000 | (11.684) | 0 | 0 | 0 |
| 29/11/2007 | R153 | 2008/08/07 | 8.50 | Put | Option on Bond Future | 1,160.0000 | 1,266.0000 | 9.138 | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/02/07 | | | Bond Future | 8.3570 | 8.4370 | 0.957 | 0.0000 | 0.0000 | 9,138 |
| 29/11/2007 | R157 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 7,535.0000 | 8,049.0000 | 6.821 | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 5,848.0000 | 6,343.0000 | 8.464 | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 20.0000 | 12.0000 | (40.000) | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 79.0000 | 53.0000 | (32.911) | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 4,292.0000 | 4,747.0000 | 10.601 | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 241.0000 | 174.0000 | (27.801) | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/05/02 | | | Bond Future | 8.2210 | 8.3010 | 0.973 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R157 | 2008/05/02 | 8.75 | Put | Option on Bond Future | 952.0000 | 1,091.0000 | 14.601 | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/05/02 | 8.75 | Call | Option on Bond Future | 4,293.0000 | 3,919.0000 | (8.712) | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 3,201.0000 | 2,878.0000 | (10.091) | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 1,424.0000 | 1,614.0000 | 13.343 | 0 | 0 | 2,000 |
| 29/11/2007 | R157 | 2008/08/07 | | | Bond Future | 8.1000 | 8.1800 | 0.988 | 0.0000 | 0.0000 | 2,500 |
| 29/11/2007 | R157 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 3,051.0000 | 3,317.0000 | 8.718 | 0 | 0 | 0 |
| 29/11/2007 | R157 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 2,422.0000 | 2,187.0000 | (9.703) | 0 | 0 | 0 |
| 29/11/2007 | R186 | 2008/02/07 | | | Bond Future | 7.9910 | 8.0510 | 0.751 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R186 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 1,314.0000 | 1,085.0000 | (17.428) | 0 | 0 | 0 |
| 29/11/2007 | R186 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 4,106.0000 | 4,558.0000 | 11.008 | 0 | 0 | 0 |
| 29/11/2007 | R186 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 183.0000 | 135.0000 | (26.230) | 0 | 0 | 0 |
| 29/11/2007 | R186 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 9,076.0000 | 9,708.0000 | 6.963 | 0 | 0 | 0 |
| 29/11/2007 | R186 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 6,346.0000 | 6,907.0000 | 8.840 | 0 | 0 | 0 |
| 29/11/2007 | R186 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 557.0000 | 437.0000 | (21.544) | 0 | 0 | 0 |

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| 29/11/2007 | R186 | 2008/05/02 | | | Bond Future | 7.9100 | 7.9700 | 0.759 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R186 | 2008/05/02 | 8.00 | Put | Option on Bond Future | 3,218.0000 | 3,519.0000 | 9.354 | 0 | 0 | 0 |
| 29/11/2007 | R186 | 2008/05/02 | 8.00 | Call | Option on Bond Future | 4,242.0000 | 3,858.0000 | (9.052) | 0 | 0 | 0 |
| 29/11/2007 | R186 | 2008/08/07 | | | Bond Future | 7.8410 | 7.9010 | 0.765 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R186 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 4,342.0000 | 4,008.0000 | (7.692) | 0 | 0 | 0 |
| 29/11/2007 | R186 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 5,391.0000 | 5,742.0000 | 6.511 | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/02/07 | | | Bond Future | 10.0400 | 10.1510 | 1.106 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R196 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 2.0000 | 1.0000 | (50.000) | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/02/07 | 8.50 | Put | Option on Bond Future | 1,515.0000 | 1,621.0000 | 6.997 | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 1,760.0000 | 1,866.0000 | 6.023 | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/02/07 | 8.50 | Call | Option on Bond Future | 6.0000 | 4.0000 | (33.333) | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/02/07 | 8.75 | Call | Option on Bond Future | 14.0000 | 9.0000 | (35.714) | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/02/07 | 8.75 | Put | Option on Bond Future | 1,276.0000 | 1,379.0000 | 8.072 | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/05/02 | | | Bond Future | 9.6490 | 9.7680 | 1.233 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R196 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 623.0000 | 691.0000 | 10.915 | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 121.0000 | 99.0000 | (18.182) | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/08/07 | | | Bond Future | 9.1650 | 9.3030 | 1.506 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R196 | 2008/08/07 | 8.75 | Put | Option on Bond Future | 1,856.0000 | 1,890.0000 | 1.832 | 0 | 0 | 0 |
| 29/11/2007 | R196 | 2008/08/07 | 8.75 | Call | Option on Bond Future | 1,636.0000 | 1,597.0000 | (2.384) | 0 | 0 | 0 |
| 29/11/2007 | R201 | 2008/02/07 | | | Bond Future | 8.4300 | 8.5100 | 0.949 | 0.0000 | 0.0000 | 910 |
| 29/11/2007 | R201 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 5,008.0000 | 5,407.0000 | 7.967 | 0 | 0 | 0 |
| 29/11/2007 | R201 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 6,365.0000 | 6,774.0000 | 6.426 | 0 | 0 | 0 |
| 29/11/2007 | R201 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 3,740.0000 | 4,112.0000 | 9.947 | 0 | 0 | 0 |
| 29/11/2007 | R201 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 41.0000 | 27.0000 | (34.146) | 0 | 0 | 0 |
| 29/11/2007 | R201 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 137.0000 | 96.0000 | (29.927) | 0 | 0 | 0 |
| 29/11/2007 | R201 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 11.0000 | 7.0000 | (36.364) | 0 | 0 | 0 |
| 29/11/2007 | R201 | 2008/05/02 | | | Bond Future | 8.2990 | 8.3790 | 0.964 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R201 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 2,279.0000 | 2,037.0000 | (10.619) | 0 | 0 | 0 |
| 29/11/2007 | R201 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 1,262.0000 | 1,426.0000 | 12.995 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 29/11/2007 | R201 | 2008/08/07 | | | Bond Future | 8.1850 | 8.2650 | 0.977 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R201 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 1,700.0000 | 1,526.0000 | (10.235) | 0 | 0 | 0 |
| 29/11/2007 | R201 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 2,624.0000 | 2,847.0000 | 8.498 | 0 | 0 | 0 |
| 29/11/2007 | R203 | 2008/02/07 | | | Bond Future | 8.2660 | 8.3260 | 0.726 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R203 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 117.0000 | 88.0000 | (24.786) | 0 | 0 | 0 |
| 29/11/2007 | R203 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 5,286.0000 | 5,648.0000 | 6.848 | 0 | 0 | 0 |
| 29/11/2007 | R203 | 2008/05/02 | | | Bond Future | 8.1590 | 8.2190 | 0.735 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R203 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 2,090.0000 | 1,873.0000 | (10.383) | 0 | 0 | 0 |
| 29/11/2007 | R203 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 1,502.0000 | 1,674.0000 | 11.451 | 0 | 0 | 0 |
| 29/11/2007 | R203 | 2008/08/07 | | | Bond Future | 8.0650 | 8.1250 | 0.744 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R203 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 917.0000 | 794.0000 | (13.413) | 0 | 0 | 0 |
| 29/11/2007 | R203 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 2,961.0000 | 3,222.0000 | 8.815 | 0 | 0 | 0 |
| 29/11/2007 | R204 | 2008/02/07 | | | Bond Future | 8.2510 | 8.3210 | 0.848 | 0.0000 | 0.0000 | 3,331 |
| 29/11/2007 | R204 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 5,792.0000 | 6,210.0000 | 7.217 | 0 | 0 | 0 |
| 29/11/2007 | R204 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 344.0000 | 274.0000 | (20.349) | 0 | 0 | 0 |
| 29/11/2007 | R204 | 2008/05/02 | | | Bond Future | 8.1530 | 8.2230 | 0.859 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R204 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 2,266.0000 | 1,995.0000 | (11.959) | 0 | 0 | 0 |
| 29/11/2007 | R204 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 1,593.0000 | 1,808.0000 | 13.497 | 0 | 0 | 0 |
| 29/11/2007 | R204 | 2008/08/07 | | | Bond Future | 8.0700 | 8.1400 | 0.867 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R204 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 799.0000 | 659.0000 | (17.522) | 0 | 0 | 0 |
| 29/11/2007 | R204 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 3,043.0000 | 3,385.0000 | 11.239 | 0 | 0 | 0 |
| 29/11/2007 | R206 | 2008/02/07 | | | Bond Future | 8.5030 | 8.5930 | 1.058 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R206 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 84.0000 | 55.0000 | (34.524) | 0 | 0 | 0 |
| 29/11/2007 | R206 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 3,508.0000 | 3,879.0000 | 10.576 | 0 | 0 | 0 |
| 29/11/2007 | R206 | 2008/05/02 | | | Bond Future | 8.3650 | 8.4550 | 1.076 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R206 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 1,522.0000 | 1,746.0000 | 14.717 | 0 | 0 | 0 |
| 29/11/2007 | R206 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 1,020.0000 | 853.0000 | (16.373) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 29/11/2007 | R206 | 2008/08/07 | | | Bond Future | 8.2420 | 8.3320 | 1.092 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R206 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 1,163.0000 | 1,012.0000 | (12.984) | 0 | 0 | 0 |
| 29/11/2007 | R206 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 2,191.0000 | 2,419.0000 | 10.406 | 0 | 0 | 0 |
| 29/11/2007 | R207 | 2008/02/07 | | | Bond Future | 8.2140 | 8.2840 | 0.852 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R207 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 115.0000 | 80.0000 | (30.435) | 0 | 0 | 0 |
| 29/11/2007 | R207 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 5,410.0000 | 5,873.0000 | 8.558 | 0 | 0 | 0 |
| 29/11/2007 | R207 | 2008/05/02 | | | Bond Future | 8.1240 | 8.1940 | 0.862 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R207 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 1,539.0000 | 1,750.0000 | 13.710 | 0 | 0 | 0 |
| 29/11/2007 | R207 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 2,432.0000 | 2,146.0000 | (11.760) | 0 | 0 | 0 |
| 29/11/2007 | R207 | 2008/08/07 | | | Bond Future | 8.0460 | 8.1160 | 0.870 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R207 | 2008/08/07 | 8.00 | Call | Option on Bond Future | 1,417.0000 | 1,191.0000 | (15.949) | 0 | 0 | 0 |
| 29/11/2007 | R207 | 2008/08/07 | 8.00 | Put | Option on Bond Future | 1,744.0000 | 2,013.0000 | 15.424 | 0 | 0 | 0 |
| 29/11/2007 | R209 | 2008/02/07 | | | Bond Future | 7.6690 | 7.7290 | 0.782 | 0.0000 | 0.0000 | 6,590 |
| 29/11/2007 | R209 | 2008/02/07 | 7.00 | Put | Option on Bond Future | 7,278.0000 | 7,825.0000 | 7.516 | 0 | 0 | 0 |
| 29/11/2007 | R209 | 2008/02/07 | 7.00 | Call | Option on Bond Future | 169.0000 | 123.0000 | (27.219) | 0 | 0 | 0 |
| 29/11/2007 | R209 | 2008/05/02 | | | Bond Future | 7.6010 | 7.6610 | 0.789 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R209 | 2008/05/02 | 7.75 | Call | Option on Bond Future | 3,633.0000 | 3,274.0000 | (9.882) | 0 | 0 | 0 |
| 29/11/2007 | R209 | 2008/05/02 | 7.75 | Put | Option on Bond Future | 2,154.0000 | 2,396.0000 | 11.235 | 0 | 0 | 0 |
| 29/11/2007 | R209 | 2008/08/07 | | | Bond Future | 7.5420 | 7.6020 | 0.796 | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | R209 | 2008/08/07 | 7.75 | Call | Option on Bond Future | 2,701.0000 | 2,277.0000 | (15.698) | 0 | 0 | 0 |
| 29/11/2007 | R209 | 2008/08/07 | 7.75 | Put | Option on Bond Future | 629.0000 | 811.0000 | 28.935 | 0 | 0 | 0 |
| 29/11/2007 | TRT1 | 2008/02/07 | | | Index Future | 259.8550 | 258.9160 | (0.361) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | TRT1 | 2008/05/02 | | | Index Future | 266.4080 | 265.4450 | (0.361) | 0.0000 | 0.0000 | 0 |
| 29/11/2007 | TRT1 | 2008/08/07 | | | Index Future | 274.6280 | 273.8150 | (0.296) | 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 |
|---------------------|------------------|--------|-----|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 29/11/2007 | TRT1 2008/11/06 | | | Index Future | 281.2940 | 280.2790 | (0.361) | 0.0000 | 0.0000 | 400 |
| Grand Total: | | | | | | | | | | 89,418 |