

Derivatives High/Low Report

High/Low for 14/11/2007

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
14/11/2007	\$ / R 2007/12/14			Currency Future	6.7780	6.6716	(1.570)	6.7200	6.6700	24,727
14/11/2007	\$ / R 2008/03/17			Currency Future	6.8876	6.7794	(1.571)	6.8000	6.8000	21,037
14/11/2007	\$ / R 2008/06/13			Currency Future	7.0038	6.8934	(1.576)	0.0000	0.0000	4,553
14/11/2007	£ / R 2007/12/14			Currency Future	14.0340	13.7978	(1.683)	0.0000	0.0000	37
14/11/2007	£ / R 2008/03/17			Currency Future	14.2124	13.9779	(1.650)	0.0000	0.0000	0
14/11/2007	£ / R 2008/06/13			Currency Future	14.4026	14.1694	(1.619)	0.0000	0.0000	0
14/11/2007	€ / R 2007/12/14			Currency Future	9.9068	9.8150	(0.927)	0.0000	0.0000	1
14/11/2007	€ / R 2008/03/17			Currency Future	10.0731	9.9812	(0.912)	0.0000	0.0000	751
14/11/2007	€ / R 2008/06/13			Currency Future	10.2418	10.1487	(0.909)	0.0000	0.0000	72
14/11/2007	ALBI 2008/02/07			Index Future	264.6810	264.5510	(0.049)	0.0000	0.0000	508
14/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,159.0000	1,181.0000	1.898	0	0	0
14/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	107,969.0000	106,691.0000	(1.184)	0	0	0
14/11/2007	ALBI 2008/05/02			Index Future	265.2780	265.1280	(0.057)	0.0000	0.0000	0
14/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	34,825.0000	35,446.0000	1.783	0	0	0
14/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	37,605.0000	36,726.0000	(2.337)	0	0	0

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14/11/2007	ALBI	2008/08/07			Index Future	273.0590	272.9250	(0.049)	0.0000	0.0000	0
14/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	16,486.0000	16,736.0000	1.516	0	0	0
14/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	97,076.0000	95,986.0000	(1.123)	0	0	0
14/11/2007	ALBI	2008/11/06			Index Future	280.3430	280.2450	(0.035)	0.0000	0.0000	0
14/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	8,648.0000	8,729.0000	0.937	0	0	0
14/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	162,078.0000	161,179.0000	(0.555)	0	0	0
14/11/2007	CRD1	2008/02/07			Index Future	113.6080	113.5300	(0.069)	0.0000	0.0000	0
14/11/2007	CRD1	2008/05/02			Index Future	116.3590	116.2800	(0.068)	0.0000	0.0000	0
14/11/2007	CRD1	2008/08/07			Index Future	121.1330	121.0660	(0.055)	0.0000	0.0000	0
14/11/2007	CRD1	2008/11/06			Index Future	122.6560	122.5740	(0.067)	0.0000	0.0000	8
14/11/2007	GOVI	2008/02/07			jGovi	265.8290	265.6840	(0.055)	0.0000	0.0000	5
14/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,121.0000	16,638.0000	3.207	0	0	0
14/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	24,411.0000	23,478.0000	(3.822)	0	0	0
14/11/2007	GOVI	2008/05/02			jGovi	272.7130	272.5660	(0.054)	0.0000	0.0000	0
14/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,426.0000	8,605.0000	2.124	0	0	0
14/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	95,556.0000	94,265.0000	(1.351)	0	0	0
14/11/2007	GOVI	2008/08/07			jGovi	279.8560	279.7060	(0.054)	0.0000	0.0000	0
14/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	82,260.0000	81,139.0000	(1.363)	0	0	0
14/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	23,700.0000	24,079.0000	1.599	0	0	0
14/11/2007	GOVI	2008/11/06			jGovi	287.0010	286.8510	(0.052)	0.0000	0.0000	60
14/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	13,093.0000	13,297.0000	1.558	0	0	0
14/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	143,103.0000	141,807.0000	(0.906)	0	0	0
14/11/2007	ILBI	2008/02/07			Index Future	299.0380	299.1120	0.025	0.0000	0.0000	0

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14/11/2007	J153	2010/08/31			jSwap	10.2330	10.2460	0.127	0.0000	0.0000	0
14/11/2007	J157	2015/09/15			jSwap	9.1010	9.0960	(0.055)	0.0000	0.0000	0
14/11/2007	J186	2026/12/21			jSwap	8.2740	8.2700	(0.048)	0.0000	0.0000	0
14/11/2007	J201	2014/12/22			jSwap	9.2270	9.2260	(0.011)	0.0000	0.0000	0
14/11/2007	J203	2017/09/15			jSwap	8.8860	8.8880	0.023	0.0000	0.0000	0
14/11/2007	J204	2018/12/21			jSwap	8.8230	8.8180	(0.057)	0.0000	0.0000	0
14/11/2007	J207	2020/01/15			jSwap	8.7380	8.7290	(0.103)	0.0000	0.0000	0
14/11/2007	JBAR	2005/12/21			jBar	10.8290	10.8210	(0.074)	0.0000	0.0000	0
14/11/2007	JFRA	2008/02/07			jFra	10.9060	10.9340	0.257	0.0000	0.0000	0
14/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,333.0000	14,324.0000	(0.063)	0	0	0
14/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,068.0000	5,989.0000	(1.302)	0	0	0
14/11/2007	JFRA	2008/05/02			jFra	10.9170	10.9460	0.266	0.0000	0.0000	0
14/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,797.0000	12,721.0000	(0.594)	0	0	0
14/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,519.0000	14,518.0000	(0.007)	0	0	0
14/11/2007	JFRA	2008/08/07			jFra	10.7180	10.7760	0.541	0.0000	0.0000	0
14/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,656.0000	17,694.0000	0.215	0	0	0
14/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,519.0000	16,417.0000	(0.617)	0	0	0
14/11/2007	JFRA	2008/11/06			jFra	10.4860	10.5000	0.134	0.0000	0.0000	0
14/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,490.0000	19,445.0000	(0.231)	0	0	0
14/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,063.0000	20,052.0000	(0.055)	0	0	0
14/11/2007	JFRA	2009/02/05			jFra	10.1980	10.2100	0.118	0.0000	0.0000	0
14/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,900.0000	21,861.0000	(0.178)	0	0	0
14/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,382.0000	22,371.0000	(0.049)	0	0	0

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14/11/2007	JFRA	2009/05/07			jFra	9.9560	9.9490	(0.070)	0.0000	0.0000	0
14/11/2007	JFRA	2009/08/06			jFra	9.6660	9.6630	(0.031)	0.0000	0.0000	0
14/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,849.0000	25,825.0000	(0.093)	0	0	0
14/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,662.0000	26,645.0000	(0.064)	0	0	0
14/11/2007	JFRA	2009/11/05			jFra	9.3340	9.3430	0.096	0.0000	0.0000	0
14/11/2007	JN02	2008/02/07			jNote	10.3030	10.3220	0.184	0.0000	0.0000	0
14/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,300.0000	25,532.0000	0.917	0	0	0
14/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	2,132.0000	2,044.0000	(4.128)	0	0	0
14/11/2007	JN02	2008/05/02			jNote	10.0860	10.1010	0.149	0.0000	0.0000	0
14/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	12,129.0000	11,963.0000	(1.369)	0	0	0
14/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,247.0000	15,350.0000	0.676	0	0	0
14/11/2007	JN02	2008/08/07			jNote	9.8240	9.8360	0.122	0.0000	0.0000	0
14/11/2007	JN05	2008/02/07			jNote	9.3160	9.3250	0.097	0.0000	0.0000	0
14/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	17,061.0000	17,255.0000	1.137	0	0	0
14/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,669.0000	4,513.0000	(3.341)	0	0	0
14/11/2007	JN05	2008/05/02			jNote	9.1730	9.1820	0.098	0.0000	0.0000	0
14/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	8,776.0000	8,868.0000	1.048	0	0	0
14/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	20,177.0000	19,913.0000	(1.308)	0	0	0
14/11/2007	JN05	2008/08/07			jNote	9.0060	9.0130	0.078	0.0000	0.0000	0
14/11/2007	JN10	2008/02/07			jNote	8.6570	8.6580	0.012	0.0000	0.0000	0
14/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	24,801.0000	24,703.0000	(0.395)	0	0	0
14/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,409.0000	2,384.0000	(1.038)	0	0	0
14/11/2007	JN10	2008/05/02			jNote	8.5590	8.5570	(0.023)	0.0000	0.0000	0
14/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	31,799.0000	31,868.0000	0.217	0	0	0

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14/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	4,204.0000	4,148.0000	(1.332)	0	0	0
14/11/2007	JN10	2008/08/07			jNote	8.4460	8.4420	(0.047)	0.0000	0.0000	0
14/11/2007	JROD	2007/11/30			jRod	9.9760	9.9720	(0.040)	0.0000	0.0000	0
14/11/2007	JROD	2007/12/31			jRod	10.3150	10.3030	(0.116)	0.0000	0.0000	0
14/11/2007	JROD	2008/01/31			jRod	10.6870	10.6690	(0.168)	0.0000	0.0000	0
14/11/2007	JROD	2008/02/29			jRod	10.4710	10.4620	(0.086)	0.0000	0.0000	0
14/11/2007	JROD	2008/03/31			jRod	10.7060	10.6980	(0.075)	0.0000	0.0000	0
14/11/2007	JROD	2008/04/30			jRod	10.9000	10.8940	(0.055)	0.0000	0.0000	0
14/11/2007	JROD	2008/05/30			jRod	10.6710	10.6680	(0.028)	0.0000	0.0000	0
14/11/2007	JROD	2008/06/30			jRod	10.8190	10.8170	(0.018)	0.0000	0.0000	0
14/11/2007	JROD	2008/07/31			jRod	10.9510	10.9490	(0.018)	0.0000	0.0000	0
14/11/2007	OTH1	2008/02/07			Index Future	260.0910	260.0330	(0.022)	0.0000	0.0000	0
14/11/2007	OTH1	2008/05/02			Index Future	266.3910	266.3320	(0.022)	0.0000	0.0000	0
14/11/2007	OTH1	2008/08/07			Index Future	250.9870	250.7920	(0.078)	0.0000	0.0000	0
14/11/2007	OTH1	2008/11/06			Index Future	280.8060	280.7490	(0.020)	0.0000	0.0000	12
14/11/2007	R153	2008/02/07			Bond Future	8.8940	8.9040	0.112	0.0000	0.0000	8,734
14/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,653.0000	1,671.0000	1.089	0	0	0
14/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	117.0000	111.0000	(5.128)	0	0	0
14/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	46.0000	43.0000	(6.522)	0	0	0
14/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,185.0000	2,206.0000	0.961	0	0	0

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14/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,765.0000	2,787.0000	0.796	0	0	0
14/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	17.0000	16.0000	(5.882)	0	0	0
14/11/2007	R153	2008/05/02			Bond Future	8.6830	8.6930	0.115	0.0000	0.0000	0
14/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,190.0000	1,174.0000	(1.345)	0	0	0
14/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	503.0000	508.0000	0.994	0	0	0
14/11/2007	R153	2008/08/07			Bond Future	8.4720	8.4820	0.118	0.0000	0.0000	0
14/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	894.0000	882.0000	(1.342)	0	0	0
14/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	839.0000	847.0000	0.954	0	0	0
14/11/2007	R157	2008/02/07			Bond Future	8.1070	8.1070	-	0.0000	0.0000	9,198
14/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	302.0000	296.0000	(1.987)	0	0	0
14/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,422.0000	4,417.0000	(0.113)	0	0	0
14/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,976.0000	5,974.0000	(0.033)	0	0	0
14/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	109.0000	106.0000	(2.752)	0	0	0
14/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	680.0000	673.0000	(1.029)	0	0	0
14/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,083.0000	3,075.0000	(0.259)	0	0	0
14/11/2007	R157	2008/05/02			Bond Future	7.9910	7.9910	-	0.0000	0.0000	0
14/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	687.0000	682.0000	(0.728)	0	0	0
14/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,040.0000	1,034.0000	(0.577)	0	0	2,000
14/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,517.0000	5,512.0000	(0.091)	0	0	0
14/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,306.0000	4,300.0000	(0.139)	0	0	0
14/11/2007	R157	2008/08/07			Bond Future	7.8850	7.8850	-	0.0000	0.0000	0
14/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	3,198.0000	3,193.0000	(0.156)	0	0	0
14/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,469.0000	2,464.0000	(0.203)	0	0	0
14/11/2007	R186	2008/02/07			Bond Future	7.8910	7.8720	(0.241)	0.0000	0.0000	0
14/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,623.0000	3,481.0000	(3.919)	0	0	0
14/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,979.0000	2,056.0000	3.891	0	0	0
14/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	980.0000	1,024.0000	4.490	0	0	0
14/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,622.0000	5,446.0000	(3.131)	0	0	0
14/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	398.0000	419.0000	5.276	0	0	0
14/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,143.0000	7,944.0000	(2.444)	0	0	0

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14/11/2007	R186	2008/05/02			Bond Future	7.8060	7.7960	(0.128)	0.0000	0.0000	0
14/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,889.0000	2,832.0000	(1.973)	0	0	0
14/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,111.0000	5,171.0000	1.174	0	0	0
14/11/2007	R186	2008/08/07			Bond Future	7.7400	7.7300	(0.129)	0.0000	0.0000	0
14/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	5,071.0000	5,123.0000	1.025	0	0	0
14/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	4,955.0000	4,890.0000	(1.312)	0	0	0
14/11/2007	R196	2008/02/07			Bond Future	9.5310	9.5700	0.409	0.0000	0.0000	0
14/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,285.0000	1,320.0000	2.724	0	0	0
14/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	43.0000	38.0000	(11.628)	0	0	0
14/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,057.0000	1,090.0000	3.122	0	0	0
14/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	22.0000	19.0000	(13.636)	0	0	0
14/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	77.0000	69.0000	(10.390)	0	0	0
14/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	844.0000	874.0000	3.555	0	0	0
14/11/2007	R196	2008/05/02			Bond Future	9.2470	9.2910	0.476	0.0000	0.0000	0
14/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	238.0000	223.0000	(6.303)	0	0	0
14/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	429.0000	449.0000	4.662	0	0	0
14/11/2007	R196	2008/08/07			Bond Future	8.8900	8.9360	0.517	0.0000	0.0000	0
14/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,834.0000	1,842.0000	0.436	0	0	0
14/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,759.0000	1,744.0000	(0.853)	0	0	0
14/11/2007	R201	2008/02/07			Bond Future	8.1850	8.1850	-	0.0000	0.0000	910
14/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	419.0000	413.0000	(1.432)	0	0	0
14/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,741.0000	2,736.0000	(0.182)	0	0	0
14/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,861.0000	3,858.0000	(0.078)	0	0	0
14/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	174.0000	171.0000	(1.724)	0	0	0
14/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,140.0000	5,138.0000	(0.039)	0	0	0
14/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	66.0000	64.0000	(3.030)	0	0	0
14/11/2007	R201	2008/05/02			Bond Future	8.0570	8.0570	-	0.0000	0.0000	0
14/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,163.0000	3,158.0000	(0.158)	0	0	0
14/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	905.0000	900.0000	(0.552)	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
14/11/2007	R201	2008/08/07			Bond Future	7.9430	7.9430	-	0.0000	0.0000	0
14/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,351.0000	2,347.0000	(0.170)	0	0	0
14/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,064.0000	2,060.0000	(0.194)	0	0	0
14/11/2007	R203	2008/02/07			Bond Future	8.0280	8.0380	0.125	0.0000	0.0000	0
14/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	390.0000	372.0000	(4.615)	0	0	0
14/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,989.0000	4,037.0000	1.203	0	0	0
14/11/2007	R203	2008/05/02			Bond Future	7.9250	7.9350	0.126	0.0000	0.0000	0
14/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,006.0000	1,022.0000	1.590	0	0	0
14/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,125.0000	3,076.0000	(1.568)	0	0	0
14/11/2007	R203	2008/08/07			Bond Future	7.8320	7.8420	0.128	0.0000	0.0000	0
14/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,098.0000	2,130.0000	1.525	0	0	0
14/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,561.0000	1,527.0000	(2.178)	0	0	0
14/11/2007	R204	2008/02/07			Bond Future	8.0350	8.0350	-	0.0000	0.0000	3,331
14/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	774.0000	764.0000	(1.292)	0	0	0
14/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,694.0000	4,684.0000	(0.213)	0	0	0
14/11/2007	R204	2008/05/02			Bond Future	7.9410	7.9350	(0.076)	0.0000	0.0000	0
14/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,280.0000	3,304.0000	0.732	0	0	0
14/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,115.0000	1,096.0000	(1.704)	0	0	0
14/11/2007	R204	2008/08/07			Bond Future	7.8580	7.8420	(0.204)	0.0000	0.0000	0
14/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,396.0000	1,443.0000	3.367	0	0	0
14/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,161.0000	2,095.0000	(3.054)	0	0	0
14/11/2007	R206	2008/02/07			Bond Future	8.2110	8.2010	(0.122)	0.0000	0.0000	0
14/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,439.0000	2,399.0000	(1.640)	0	0	0
14/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	326.0000	331.0000	1.534	0	0	0
14/11/2007	R206	2008/05/02			Bond Future	8.0740	8.0640	(0.124)	0.0000	0.0000	0
14/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,746.0000	1,769.0000	1.317	0	0	0
14/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	972.0000	950.0000	(2.263)	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
14/11/2007	R206	2008/08/07			Bond Future	7.9470	7.9370	(0.126)	0.0000	0.0000	0
14/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,799.0000	1,819.0000	1.112	0	0	0
14/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,573.0000	1,549.0000	(1.526)	0	0	0
14/11/2007	R207	2008/02/07			Bond Future	8.0250	8.0100	(0.187)	0.0000	0.0000	0
14/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	347.0000	360.0000	3.746	0	0	0
14/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,278.0000	4,181.0000	(2.267)	0	0	0
14/11/2007	R207	2008/05/02			Bond Future	7.9350	7.9250	(0.126)	0.0000	0.0000	0
14/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,125.0000	1,097.0000	(2.489)	0	0	0
14/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,380.0000	3,424.0000	1.302	0	0	0
14/11/2007	R207	2008/08/07			Bond Future	7.8590	7.8490	(0.127)	0.0000	0.0000	0
14/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,188.0000	2,229.0000	1.874	0	0	0
14/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,176.0000	1,145.0000	(2.636)	0	0	0
14/11/2007	R209	2008/02/07			Bond Future	7.5830	7.5730	(0.132)	0.0000	0.0000	6,590
14/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,594.0000	6,500.0000	(1.426)	0	0	0
14/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	349.0000	356.0000	2.006	0	0	0
14/11/2007	R209	2008/05/02			Bond Future	7.5200	7.5100	(0.133)	0.0000	0.0000	0
14/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,270.0000	4,327.0000	1.335	0	0	0
14/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,969.0000	1,924.0000	(2.285)	0	0	0
14/11/2007	R209	2008/08/07			Bond Future	7.4640	7.4540	(0.134)	0.0000	0.0000	0
14/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	469.0000	445.0000	(5.117)	0	0	0
14/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,339.0000	3,418.0000	2.366	0	0	0
14/11/2007	TRT1	2008/02/07			Index Future	262.6120	262.4710	(0.054)	0.0000	0.0000	0
14/11/2007	TRT1	2008/05/02			Index Future	268.9730	268.8290	(0.054)	0.0000	0.0000	0
14/11/2007	TRT1	2008/08/07			Index Future	276.7240	276.5970	(0.046)	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
14/11/2007	TRT1 2008/11/06			Index Future	283.5270	283.3820	(0.051)	0.0000	0.0000	400
Grand Total:										82,934