

Derivatives High/Low Report

High/Low for 15/11/2007

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
15/11/2007	\$ / R 2007/12/14			Currency Future	6.6716	6.7234	0.776	6.6700	6.6300	24,576
15/11/2007	\$ / R 2008/03/17			Currency Future	6.7794	6.8322	0.779	0.0000	0.0000	21,006
15/11/2007	\$ / R 2008/06/13			Currency Future	6.8934	6.9475	0.785	0.0000	0.0000	4,553
15/11/2007	£ / R 2007/12/14			Currency Future	13.7978	13.7632	(0.251)	0.0000	0.0000	37
15/11/2007	£ / R 2008/03/17			Currency Future	13.9779	13.9421	(0.256)	0.0000	0.0000	0
15/11/2007	£ / R 2008/06/13			Currency Future	14.1694	14.1328	(0.258)	0.0000	0.0000	0
15/11/2007	€ / R 2007/12/14			Currency Future	9.8150	9.8410	0.265	0.0000	0.0000	1
15/11/2007	€ / R 2008/03/17			Currency Future	9.9812	10.0087	0.276	0.0000	0.0000	751
15/11/2007	€ / R 2008/06/13			Currency Future	10.1487	10.1764	0.273	0.0000	0.0000	72
15/11/2007	ALBI 2008/02/07			Index Future	264.5510	264.2970	(0.096)	0.0000	0.0000	508
15/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	106,691.0000	104,232.0000	(2.305)	0	0	0
15/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,181.0000	1,262.0000	6.859	0	0	0
15/11/2007	ALBI 2008/05/02			Index Future	265.1280	264.7780	(0.132)	0.0000	0.0000	0
15/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	36,726.0000	34,853.0000	(5.100)	0	0	0
15/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	35,446.0000	37,073.0000	4.590	0	0	0

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15/11/2007	ALBI	2008/08/07			Index Future	272.9250	272.5850	(0.125)	0.0000	0.0000	0
15/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	95,986.0000	93,344.0000	(2.752)	0	0	0
15/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	16,736.0000	17,494.0000	4.529	0	0	0
15/11/2007	ALBI	2008/11/06			Index Future	280.2450	279.9120	(0.119)	0.0000	0.0000	0
15/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	161,179.0000	158,230.0000	(1.830)	0	0	0
15/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	8,729.0000	9,110.0000	4.365	0	0	0
15/11/2007	CRD1	2008/02/07			Index Future	113.5300	113.3280	(0.178)	0.0000	0.0000	0
15/11/2007	CRD1	2008/05/02			Index Future	116.2800	116.1620	(0.101)	0.0000	0.0000	0
15/11/2007	CRD1	2008/08/07			Index Future	121.0660	120.9420	(0.102)	0.0000	0.0000	0
15/11/2007	CRD1	2008/11/06			Index Future	122.5740	122.5870	0.011	0.0000	0.0000	8
15/11/2007	GOVI	2008/02/07			jGovi	265.6840	265.4310	(0.095)	0.0000	0.0000	5
15/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	23,478.0000	21,974.0000	(6.406)	0	0	0
15/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,638.0000	17,664.0000	6.167	0	0	0
15/11/2007	GOVI	2008/05/02			jGovi	272.5660	272.5250	(0.015)	0.0000	0.0000	0
15/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,605.0000	8,605.0000	-	0	0	0
15/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	94,265.0000	93,855.0000	(0.435)	0	0	0
15/11/2007	GOVI	2008/08/07			jGovi	279.7060	279.8180	0.040	0.0000	0.0000	0
15/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	81,139.0000	81,838.0000	0.861	0	0	0
15/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	24,079.0000	23,658.0000	(1.748)	0	0	0
15/11/2007	GOVI	2008/11/06			jGovi	286.8510	283.4010	(1.203)	0.0000	0.0000	60
15/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	13,297.0000	20,285.0000	52.553	0	0	0
15/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	141,807.0000	114,295.0000	(19.401)	0	0	0
15/11/2007	ILBI	2008/02/07			Index Future	299.1120	299.0990	(0.004)	0.0000	0.0000	0

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15/11/2007	J153	2010/08/31			jSwap	10.2460	10.2750	0.283	0.0000	0.0000	0
15/11/2007	J157	2015/09/15			jSwap	9.0960	9.0960	-	0.0000	0.0000	0
15/11/2007	J186	2026/12/21			jSwap	8.2700	8.2670	(0.036)	0.0000	0.0000	0
15/11/2007	J201	2014/12/22			jSwap	9.2260	9.2270	0.011	0.0000	0.0000	0
15/11/2007	J203	2017/09/15			jSwap	8.8880	8.8710	(0.191)	0.0000	0.0000	0
15/11/2007	J204	2018/12/21			jSwap	8.8180	8.8010	(0.193)	0.0000	0.0000	0
15/11/2007	J207	2020/01/15			jSwap	8.7290	8.7140	(0.172)	0.0000	0.0000	0
15/11/2007	JBAR	2005/12/21			jBar	10.8210	10.8290	0.074	0.0000	0.0000	0
15/11/2007	JFRA	2008/02/07			jFra	10.9340	10.9690	0.320	0.0000	0.0000	0
15/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	5,989.0000	5,904.0000	(1.419)	0	0	0
15/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,324.0000	14,326.0000	0.014	0	0	0
15/11/2007	JFRA	2008/05/02			jFra	10.9460	10.9760	0.274	0.0000	0.0000	0
15/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,721.0000	12,643.0000	(0.613)	0	0	0
15/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,518.0000	14,517.0000	(0.007)	0	0	0
15/11/2007	JFRA	2008/08/07			jFra	10.7760	10.7990	0.213	0.0000	0.0000	0
15/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,694.0000	17,691.0000	(0.017)	0	0	0
15/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,417.0000	16,358.0000	(0.359)	0	0	0
15/11/2007	JFRA	2008/11/06			jFra	10.5000	10.5140	0.133	0.0000	0.0000	0
15/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,445.0000	19,400.0000	(0.231)	0	0	0
15/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,052.0000	20,041.0000	(0.055)	0	0	0
15/11/2007	JFRA	2009/02/05			jFra	10.2100	10.2160	0.059	0.0000	0.0000	0
15/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,861.0000	21,829.0000	(0.146)	0	0	0
15/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,371.0000	22,354.0000	(0.076)	0	0	0

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15/11/2007	JFRA	2009/05/07			jFra	9.9490	9.9480	(0.010)	0.0000	0.0000	0
15/11/2007	JFRA	2009/08/06			jFra	9.6630	9.6580	(0.052)	0.0000	0.0000	0
15/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,645.0000	26,631.0000	(0.053)	0	0	0
15/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,825.0000	25,798.0000	(0.105)	0	0	0
15/11/2007	JFRA	2009/11/05			jFra	9.3430	9.4080	0.696	0.0000	0.0000	0
15/11/2007	JN02	2008/02/07			jNote	10.3220	10.3430	0.203	0.0000	0.0000	0
15/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	2,044.0000	1,950.0000	(4.599)	0	0	0
15/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,532.0000	25,805.0000	1.069	0	0	0
15/11/2007	JN02	2008/05/02			jNote	10.1010	10.1260	0.248	0.0000	0.0000	0
15/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	11,963.0000	11,716.0000	(2.065)	0	0	0
15/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,350.0000	15,549.0000	1.296	0	0	0
15/11/2007	JN02	2008/08/07			jNote	9.8360	9.8690	0.336	0.0000	0.0000	0
15/11/2007	JN05	2008/02/07			jNote	9.3250	9.3350	0.107	0.0000	0.0000	0
15/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	17,255.0000	17,476.0000	1.281	0	0	0
15/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,513.0000	4,350.0000	(3.612)	0	0	0
15/11/2007	JN05	2008/05/02			jNote	9.1820	9.1850	0.033	0.0000	0.0000	0
15/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,913.0000	19,797.0000	(0.583)	0	0	0
15/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	8,868.0000	8,875.0000	0.079	0	0	0
15/11/2007	JN05	2008/08/07			jNote	9.0130	9.0120	(0.011)	0.0000	0.0000	0
15/11/2007	JN10	2008/02/07			jNote	8.6580	8.6400	(0.208)	0.0000	0.0000	0
15/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	24,703.0000	25,645.0000	3.813	0	0	0
15/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,384.0000	2,147.0000	(9.941)	0	0	0
15/11/2007	JN10	2008/05/02			jNote	8.5570	8.5370	(0.234)	0.0000	0.0000	0
15/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	31,868.0000	32,899.0000	3.235	0	0	0

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15/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	4,148.0000	3,853.0000	(7.112)	0	0	0
15/11/2007	JN10	2008/08/07			jNote	8.4420	8.4200	(0.261)	0.0000	0.0000	0
15/11/2007	JROD	2007/11/30			jRod	9.9720	9.9700	(0.020)	0.0000	0.0000	0
15/11/2007	JROD	2007/12/31			jRod	10.3030	10.2990	(0.039)	0.0000	0.0000	0
15/11/2007	JROD	2008/01/31			jRod	10.6690	10.6660	(0.028)	0.0000	0.0000	0
15/11/2007	JROD	2008/02/29			jRod	10.4620	10.4600	(0.019)	0.0000	0.0000	0
15/11/2007	JROD	2008/03/31			jRod	10.6980	10.6950	(0.028)	0.0000	0.0000	0
15/11/2007	JROD	2008/04/30			jRod	10.8940	10.8900	(0.037)	0.0000	0.0000	0
15/11/2007	JROD	2008/05/30			jRod	10.6680	10.6650	(0.028)	0.0000	0.0000	0
15/11/2007	JROD	2008/06/30			jRod	10.8170	10.8160	(0.009)	0.0000	0.0000	0
15/11/2007	JROD	2008/07/31			jRod	10.9490	10.9520	0.027	0.0000	0.0000	0
15/11/2007	OTH1	2008/02/07			Index Future	260.0330	259.5710	(0.178)	0.0000	0.0000	0
15/11/2007	OTH1	2008/05/02			Index Future	266.3320	266.0630	(0.101)	0.0000	0.0000	0
15/11/2007	OTH1	2008/08/07			Index Future	250.7920	250.0700	(0.288)	0.0000	0.0000	0
15/11/2007	OTH1	2008/11/06			Index Future	280.7490	280.7780	0.010	0.0000	0.0000	12
15/11/2007	R153	2008/02/07			Bond Future	8.9040	8.9640	0.674	0.0000	0.0000	8,734
15/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,671.0000	1,792.0000	7.241	0	0	0
15/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	111.0000	90.0000	(18.919)	0	0	0
15/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	16.0000	12.0000	(25.000)	0	0	0
15/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,206.0000	2,338.0000	5.984	0	0	0

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15/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	43.0000	33.0000	(23.256)	0	0	0
15/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,787.0000	2,925.0000	4.952	0	0	0
15/11/2007	R153	2008/05/02			Bond Future	8.6930	8.7530	0.690	0.0000	0.0000	0
15/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,174.0000	1,090.0000	(7.155)	0	0	0
15/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	508.0000	555.0000	9.252	0	0	0
15/11/2007	R153	2008/08/07			Bond Future	8.4820	8.5420	0.707	0.0000	0.0000	0
15/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	882.0000	822.0000	(6.803)	0	0	0
15/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	847.0000	904.0000	6.730	0	0	0
15/11/2007	R157	2008/02/07			Bond Future	8.1070	8.1270	0.247	0.0000	0.0000	9,198
15/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	296.0000	272.0000	(8.108)	0	0	0
15/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,974.0000	6,095.0000	2.025	0	0	0
15/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	106.0000	95.0000	(10.377)	0	0	0
15/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,417.0000	4,525.0000	2.445	0	0	0
15/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,075.0000	3,164.0000	2.894	0	0	0
15/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	673.0000	629.0000	(6.538)	0	0	0
15/11/2007	R157	2008/05/02			Bond Future	7.9910	8.0110	0.250	0.0000	0.0000	0
15/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,512.0000	5,403.0000	(1.978)	0	0	0
15/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	682.0000	703.0000	3.079	0	0	0
15/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,034.0000	1,065.0000	2.998	0	0	2,000
15/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,300.0000	4,201.0000	(2.302)	0	0	0
15/11/2007	R157	2008/08/07			Bond Future	7.8850	7.9050	0.254	0.0000	0.0000	0
15/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,464.0000	2,516.0000	2.110	0	0	0
15/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	3,193.0000	3,118.0000	(2.349)	0	0	0
15/11/2007	R186	2008/02/07			Bond Future	7.8720	7.8920	0.254	0.0000	0.0000	0
15/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,446.0000	5,605.0000	2.920	0	0	0
15/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,024.0000	952.0000	(7.031)	0	0	0
15/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,056.0000	1,943.0000	(5.496)	0	0	0
15/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	419.0000	381.0000	(9.069)	0	0	0
15/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,944.0000	8,138.0000	2.442	0	0	0
15/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,481.0000	3,599.0000	3.390	0	0	0

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15/11/2007	R186	2008/05/02			Bond Future	7.7960	7.8160	0.257	0.0000	0.0000	0
15/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,171.0000	5,019.0000	(2.939)	0	0	0
15/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,832.0000	2,913.0000	2.860	0	0	0
15/11/2007	R186	2008/08/07			Bond Future	7.7300	7.7500	0.259	0.0000	0.0000	0
15/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	4,890.0000	4,992.0000	2.086	0	0	0
15/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	5,123.0000	4,992.0000	(2.557)	0	0	0
15/11/2007	R196	2008/02/07			Bond Future	9.5700	9.6030	0.345	0.0000	0.0000	0
15/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	19.0000	17.0000	(10.526)	0	0	0
15/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,320.0000	1,350.0000	2.273	0	0	0
15/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,090.0000	1,118.0000	2.569	0	0	0
15/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	38.0000	34.0000	(10.526)	0	0	0
15/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	874.0000	900.0000	2.975	0	0	0
15/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	69.0000	63.0000	(8.696)	0	0	0
15/11/2007	R196	2008/05/02			Bond Future	9.2910	9.2950	0.043	0.0000	0.0000	0
15/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	449.0000	450.0000	0.223	0	0	0
15/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	223.0000	221.0000	(0.897)	0	0	0
15/11/2007	R196	2008/08/07			Bond Future	8.9360	8.9260	(0.112)	0.0000	0.0000	0
15/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,744.0000	1,743.0000	(0.057)	0	0	0
15/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,842.0000	1,836.0000	(0.326)	0	0	0
15/11/2007	R201	2008/02/07			Bond Future	8.1850	8.2050	0.244	0.0000	0.0000	910
15/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,138.0000	5,237.0000	1.927	0	0	0
15/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	413.0000	384.0000	(7.022)	0	0	0
15/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	171.0000	155.0000	(9.357)	0	0	0
15/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,736.0000	2,812.0000	2.778	0	0	0
15/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,858.0000	3,948.0000	2.333	0	0	0
15/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	64.0000	57.0000	(10.938)	0	0	0
15/11/2007	R201	2008/05/02			Bond Future	8.0570	8.0770	0.248	0.0000	0.0000	0
15/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	900.0000	927.0000	3.000	0	0	0
15/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,158.0000	3,082.0000	(2.407)	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
15/11/2007	R201	2008/08/07			Bond Future	7.9430	7.9630	0.252	0.0000	0.0000	0
15/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,347.0000	2,290.0000	(2.429)	0	0	0
15/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,060.0000	2,104.0000	2.136	0	0	0
15/11/2007	R203	2008/02/07			Bond Future	8.0380	8.0580	0.249	0.0000	0.0000	0
15/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,037.0000	4,141.0000	2.576	0	0	0
15/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	372.0000	342.0000	(8.065)	0	0	0
15/11/2007	R203	2008/05/02			Bond Future	7.9350	7.9550	0.252	0.0000	0.0000	0
15/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,022.0000	1,060.0000	3.718	0	0	0
15/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,076.0000	2,982.0000	(3.056)	0	0	0
15/11/2007	R203	2008/08/07			Bond Future	7.8420	7.8620	0.255	0.0000	0.0000	0
15/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,527.0000	1,465.0000	(4.060)	0	0	0
15/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,130.0000	2,198.0000	3.192	0	0	0
15/11/2007	R204	2008/02/07			Bond Future	8.0350	8.0450	0.124	0.0000	0.0000	3,331
15/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	764.0000	737.0000	(3.534)	0	0	0
15/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,684.0000	4,728.0000	0.939	0	0	0
15/11/2007	R204	2008/05/02			Bond Future	7.9350	7.9510	0.202	0.0000	0.0000	0
15/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,096.0000	1,128.0000	2.920	0	0	0
15/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,304.0000	3,222.0000	(2.482)	0	0	0
15/11/2007	R204	2008/08/07			Bond Future	7.8420	7.8680	0.332	0.0000	0.0000	0
15/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,443.0000	1,359.0000	(5.821)	0	0	0
15/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,095.0000	2,194.0000	4.726	0	0	0
15/11/2007	R206	2008/02/07			Bond Future	8.2010	8.2210	0.244	0.0000	0.0000	0
15/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,399.0000	2,466.0000	2.793	0	0	0
15/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	331.0000	307.0000	(7.251)	0	0	0
15/11/2007	R206	2008/05/02			Bond Future	8.0640	8.0840	0.248	0.0000	0.0000	0
15/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	950.0000	982.0000	3.368	0	0	0
15/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,769.0000	1,712.0000	(3.222)	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
15/11/2007	R206	2008/08/07			Bond Future	7.9370	7.9570	0.252	0.0000	0.0000	0
15/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,819.0000	1,771.0000	(2.639)	0	0	0
15/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,549.0000	1,587.0000	2.453	0	0	0
15/11/2007	R207	2008/02/07			Bond Future	8.0100	8.0300	0.250	0.0000	0.0000	0
15/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	360.0000	330.0000	(8.333)	0	0	0
15/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,181.0000	4,297.0000	2.774	0	0	0
15/11/2007	R207	2008/05/02			Bond Future	7.9250	7.9450	0.252	0.0000	0.0000	0
15/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,424.0000	3,320.0000	(3.037)	0	0	0
15/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,097.0000	1,138.0000	3.737	0	0	0
15/11/2007	R207	2008/08/07			Bond Future	7.8490	7.8690	0.255	0.0000	0.0000	0
15/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,145.0000	1,199.0000	4.716	0	0	0
15/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,229.0000	2,138.0000	(4.083)	0	0	0
15/11/2007	R209	2008/02/07			Bond Future	7.5730	7.5930	0.264	0.0000	0.0000	6,590
15/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	356.0000	322.0000	(9.551)	0	0	0
15/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,500.0000	6,669.0000	2.600	0	0	0
15/11/2007	R209	2008/05/02			Bond Future	7.5100	7.5300	0.266	0.0000	0.0000	0
15/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,924.0000	1,990.0000	3.430	0	0	0
15/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,327.0000	4,188.0000	(3.212)	0	0	0
15/11/2007	R209	2008/08/07			Bond Future	7.4540	7.4740	0.268	0.0000	0.0000	0
15/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,418.0000	3,254.0000	(4.798)	0	0	0
15/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	445.0000	487.0000	9.438	0	0	0
15/11/2007	TRT1	2008/02/07			Index Future	262.4710	262.2130	(0.098)	0.0000	0.0000	0
15/11/2007	TRT1	2008/05/02			Index Future	268.8290	268.7700	(0.022)	0.0000	0.0000	0
15/11/2007	TRT1	2008/08/07			Index Future	276.5970	276.3070	(0.105)	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
15/11/2007	TRT1 2008/11/06			Index Future	283.3820	283.6350	0.089	0.0000	0.0000	400
Grand Total:										82,752