

Derivatives High/Low Report

High/Low for 20/11/2007

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
20/11/2007	\$ / R 2007/12/14			Currency Future	6.7425	6.7430	0.007	6.8000	6.7400	24,629
20/11/2007	\$ / R 2008/03/17			Currency Future	6.8502	6.8506	0.006	6.8800	6.8700	21,039
20/11/2007	\$ / R 2008/06/13			Currency Future	6.9645	6.9655	0.014	0.0000	0.0000	6,358
20/11/2007	£ / R 2007/12/14			Currency Future	13.8386	13.9015	0.455	0.0000	0.0000	37
20/11/2007	£ / R 2008/03/17			Currency Future	14.0116	14.0762	0.461	0.0000	0.0000	0
20/11/2007	£ / R 2008/06/13			Currency Future	14.1992	14.2677	0.482	14.3500	14.3500	38
20/11/2007	€ / R 2007/12/14			Currency Future	9.8896	9.9764	0.878	0.0000	0.0000	1
20/11/2007	€ / R 2008/03/17			Currency Future	10.0576	10.1454	0.873	0.0000	0.0000	751
20/11/2007	€ / R 2008/06/13			Currency Future	10.2246	10.3158	0.892	0.0000	0.0000	72
20/11/2007	ALBI 2008/02/07			Index Future	263.8550	263.3460	(0.193)	0.0000	0.0000	508
20/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	99,874.0000	95,019.0000	(4.861)	0	0	0
20/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,324.0000	1,559.0000	17.749	0	0	0
20/11/2007	ALBI 2008/05/02			Index Future	265.0770	270.2880	1.966	0.0000	0.0000	0
20/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	35,930.0000	68,268.0000	90.003	0	0	0
20/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	35,160.0000	15,388.0000	(56.234)	0	0	0

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20/11/2007	ALBI	2008/08/07			Index Future	272.8990	278.2750	1.970	0.0000	0.0000	0
20/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	95,449.0000	139,793.0000	46.458	0	0	0
20/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	16,459.0000	7,043.0000	(57.209)	0	0	0
20/11/2007	ALBI	2008/11/06			Index Future	280.2470	285.7830	1.975	0.0000	0.0000	0
20/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	8,529.0000	3,631.0000	(57.428)	0	0	0
20/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	160,999.0000	211,461.0000	31.343	0	0	0
20/11/2007	CRD1	2008/02/07			Index Future	113.2420	113.0540	(0.166)	0.0000	0.0000	0
20/11/2007	CRD1	2008/05/02			Index Future	116.0480	115.8560	(0.165)	0.0000	0.0000	0
20/11/2007	CRD1	2008/08/07			Index Future	121.0450	120.6350	(0.339)	0.0000	0.0000	0
20/11/2007	CRD1	2008/11/06			Index Future	122.4680	122.2670	(0.164)	0.0000	0.0000	8
20/11/2007	GOVI	2008/02/07			jGovi	265.1880	264.6485	(0.203)	0.0000	0.0000	5
20/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	20,214.0000	17,413.0000	(13.857)	0	0	0
20/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	18,334.0000	20,928.0000	14.149	0	0	0
20/11/2007	GOVI	2008/05/02			jGovi	272.2150	271.6620	(0.203)	0.0000	0.0000	0
20/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,861.0000	9,806.0000	10.665	0	0	0
20/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	91,011.0000	86,426.0000	(5.038)	0	0	0
20/11/2007	GOVI	2008/08/07			jGovi	279.5020	278.9345	(0.203)	0.0000	0.0000	0
20/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	79,334.0000	75,396.0000	(4.964)	0	0	0
20/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	24,314.0000	26,051.0000	7.144	0	0	0
20/11/2007	GOVI	2008/11/06			jGovi	286.7940	286.2130	(0.203)	0.0000	0.0000	60
20/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	13,142.0000	14,110.0000	7.366	0	0	0
20/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	141,082.0000	136,240.0000	(3.432)	0	0	0
20/11/2007	ILBI	2008/02/07			Index Future	299.0480	299.3760	0.110	0.0000	0.0000	0

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20/11/2007	J153	2010/08/31			jSwap	10.2960	10.3590	0.612	0.0000	0.0000	0
20/11/2007	J157	2015/09/15			jSwap	9.1000	9.1700	0.769	0.0000	0.0000	0
20/11/2007	J186	2026/12/21			jSwap	8.2500	8.2810	0.376	0.0000	0.0000	0
20/11/2007	J201	2014/12/22			jSwap	9.2400	9.2990	0.639	0.0000	0.0000	0
20/11/2007	J203	2017/09/15			jSwap	8.8730	8.9350	0.699	0.0000	0.0000	0
20/11/2007	J204	2018/12/21			jSwap	8.7940	8.8550	0.694	0.0000	0.0000	0
20/11/2007	J207	2020/01/15			jSwap	8.7010	8.7610	0.690	0.0000	0.0000	0
20/11/2007	JBAR	2005/12/21			jBar	0.0000	10.9250	100.000	0.0000	0.0000	0
20/11/2007	JFRA	2008/02/07			jFra	10.9650	10.9750	0.091	0.0000	0.0000	0
20/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	5,691.0000	5,630.0000	(1.072)	0	0	0
20/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,105.0000	14,062.0000	(0.305)	0	0	0
20/11/2007	JFRA	2008/05/02			jFra	10.9840	10.9960	0.109	0.0000	0.0000	0
20/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,367.0000	14,343.0000	(0.167)	0	0	0
20/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	12,472.0000	12,416.0000	(0.449)	0	0	0
20/11/2007	JFRA	2008/08/07			jFra	10.8170	10.8390	0.203	0.0000	0.0000	0
20/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,584.0000	17,579.0000	(0.028)	0	0	0
20/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,208.0000	16,149.0000	(0.364)	0	0	0
20/11/2007	JFRA	2008/11/06			jFra	10.5340	10.6030	0.655	0.0000	0.0000	0
20/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,955.0000	20,010.0000	0.276	0	0	0
20/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,265.0000	19,153.0000	(0.581)	0	0	0
20/11/2007	JFRA	2009/02/05			jFra	10.2180	10.3020	0.822	0.0000	0.0000	0
20/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,728.0000	21,599.0000	(0.594)	0	0	0
20/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,258.0000	22,334.0000	0.341	0	0	0

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20/11/2007	JFRA	2009/05/07			jFra	9.9730	10.0120	0.391	0.0000	0.0000	0
20/11/2007	JFRA	2009/08/06			jFra	9.6800	9.7020	0.227	0.0000	0.0000	0
20/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,520.0000	26,471.0000	(0.185)	0	0	0
20/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,741.0000	25,746.0000	0.019	0	0	0
20/11/2007	JFRA	2009/11/05			jFra	9.4450	9.5690	1.313	0.0000	0.0000	0
20/11/2007	JN02	2008/02/07			jNote	10.3580	10.4050	0.454	0.0000	0.0000	0
20/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,902.0000	26,567.0000	2.567	0	0	0
20/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	1,772.0000	1,620.0000	(8.578)	0	0	0
20/11/2007	JN02	2008/05/02			jNote	10.1470	10.2100	0.621	0.0000	0.0000	0
20/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,593.0000	16,174.0000	3.726	0	0	0
20/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	11,383.0000	10,834.0000	(4.823)	0	0	0
20/11/2007	JN02	2008/08/07			jNote	9.8950	9.9770	0.829	0.0000	0.0000	0
20/11/2007	JN05	2008/02/07			jNote	9.3600	9.4360	0.812	0.0000	0.0000	0
20/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,879.0000	3,082.0000	(20.547)	0	0	0
20/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	17,976.0000	20,129.0000	11.977	0	0	0
20/11/2007	JN05	2008/05/02			jNote	9.2090	9.2900	0.880	0.0000	0.0000	0
20/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,045.0000	17,070.0000	(10.370)	0	0	0
20/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	9,075.0000	10,302.0000	13.521	0	0	0
20/11/2007	JN05	2008/08/07			jNote	9.0330	9.1180	0.941	0.0000	0.0000	0
20/11/2007	JN10	2008/02/07			jNote	8.6370	8.7000	0.729	0.0000	0.0000	0
20/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,973.0000	2,672.0000	35.428	0	0	0
20/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	25,656.0000	22,190.0000	(13.510)	0	0	0
20/11/2007	JN10	2008/05/02			jNote	8.5320	8.5980	0.774	0.0000	0.0000	0
20/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	33,039.0000	29,511.0000	(10.678)	0	0	0

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20/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	3,678.0000	4,566.0000	24.144	0	0	0
20/11/2007	JN10	2008/08/07			jNote	8.4120	8.4800	0.808	0.0000	0.0000	0
20/11/2007	JROD	2007/11/30			jRod	9.9610	9.9590	(0.020)	0.0000	0.0000	0
20/11/2007	JROD	2007/12/31			jRod	10.2850	10.2850	-	0.0000	0.0000	0
20/11/2007	JROD	2008/01/31			jRod	10.6600	10.6790	0.178	0.0000	0.0000	0
20/11/2007	JROD	2008/02/29			jRod	10.4610	10.4890	0.268	0.0000	0.0000	0
20/11/2007	JROD	2008/03/31			jRod	10.6930	10.7490	0.524	0.0000	0.0000	0
20/11/2007	JROD	2008/04/30			jRod	10.8820	10.9690	0.799	0.0000	0.0000	0
20/11/2007	JROD	2008/05/30			jRod	10.6570	10.7310	0.694	0.0000	0.0000	0
20/11/2007	JROD	2008/06/30			jRod	10.8090	10.8920	0.768	0.0000	0.0000	0
20/11/2007	JROD	2008/07/31			jRod	10.9530	11.0390	0.785	0.0000	0.0000	0
20/11/2007	OTH1	2008/02/07			Index Future	258.7300	258.0130	(0.277)	0.0000	0.0000	0
20/11/2007	OTH1	2008/05/02			Index Future	265.1420	264.4080	(0.277)	0.0000	0.0000	0
20/11/2007	OTH1	2008/08/07			Index Future	250.4680	272.5570	8.819	0.0000	0.0000	0
20/11/2007	OTH1	2008/11/06			Index Future	279.8100	279.0370	(0.276)	0.0000	0.0000	12
20/11/2007	R153	2008/02/07			Bond Future	9.0320	9.0820	0.554	0.0000	0.0000	8,734
20/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,927.0000	2,033.0000	5.501	0	0	0
20/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	66.0000	54.0000	(18.182)	0	0	0
20/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	22.0000	17.0000	(22.727)	0	0	0
20/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,488.0000	2,600.0000	4.502	0	0	0

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20/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
20/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,081.0000	3,197.0000	3.765	0	0	0
20/11/2007	R153	2008/05/02			Bond Future	8.7960	8.8460	0.568	0.0000	0.0000	0
20/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	584.0000	627.0000	7.363	0	0	0
20/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,025.0000	960.0000	(6.341)	0	0	0
20/11/2007	R153	2008/08/07			Bond Future	8.5710	8.6210	0.583	0.0000	0.0000	0
20/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	927.0000	977.0000	5.394	0	0	0
20/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	789.0000	741.0000	(6.084)	0	0	0
20/11/2007	R157	2008/02/07			Bond Future	8.1830	8.2230	0.489	0.0000	0.0000	9,198
20/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,830.0000	5,061.0000	4.783	0	0	0
20/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	205.0000	173.0000	(15.610)	0	0	0
20/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,438.0000	6,689.0000	3.899	0	0	0
20/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	66.0000	53.0000	(19.697)	0	0	0
20/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,413.0000	3,612.0000	5.831	0	0	0
20/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	506.0000	441.0000	(12.846)	0	0	0
20/11/2007	R157	2008/05/02			Bond Future	8.0530	8.0930	0.497	0.0000	0.0000	0
20/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	740.0000	793.0000	7.162	0	0	0
20/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,167.0000	4,960.0000	(4.006)	0	0	0
20/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,983.0000	3,798.0000	(4.645)	0	0	0
20/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,121.0000	1,195.0000	6.601	0	0	2,000
20/11/2007	R157	2008/08/07			Bond Future	7.9390	7.9790	0.504	0.0000	0.0000	2,500
20/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,595.0000	2,710.0000	4.432	0	0	0
20/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,981.0000	2,842.0000	(4.663)	0	0	0
20/11/2007	R186	2008/02/07			Bond Future	7.9340	7.9540	0.252	0.0000	0.0000	0
20/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,688.0000	1,587.0000	(5.983)	0	0	0
20/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	297.0000	268.0000	(9.764)	0	0	0
20/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,538.0000	8,738.0000	2.342	0	0	0
20/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,828.0000	3,956.0000	3.344	0	0	0
20/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,927.0000	6,095.0000	2.834	0	0	0
20/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	790.0000	729.0000	(7.722)	0	0	0

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20/11/2007	R186	2008/05/02			Bond Future	7.8530	7.8730	0.255	0.0000	0.0000	0
20/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,042.0000	3,128.0000	2.827	0	0	0
20/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,721.0000	4,576.0000	(3.071)	0	0	0
20/11/2007	R186	2008/08/07			Bond Future	7.7840	7.8040	0.257	0.0000	0.0000	0
20/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,146.0000	5,251.0000	2.040	0	0	0
20/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,752.0000	4,627.0000	(2.630)	0	0	0
20/11/2007	R196	2008/02/07			Bond Future	9.7530	9.7910	0.390	0.0000	0.0000	0
20/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	20.0000	18.0000	(10.000)	0	0	0
20/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,023.0000	1,056.0000	3.226	0	0	0
20/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	40.0000	36.0000	(10.000)	0	0	0
20/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,251.0000	1,285.0000	2.718	0	0	0
20/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,488.0000	1,524.0000	2.419	0	0	0
20/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
20/11/2007	R196	2008/05/02			Bond Future	9.4670	9.3830	(0.887)	0.0000	0.0000	0
20/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	170.0000	191.0000	12.353	0	0	0
20/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	531.0000	488.0000	(8.098)	0	0	0
20/11/2007	R196	2008/08/07			Bond Future	9.1070	8.9090	(2.174)	0.0000	0.0000	0
20/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,682.0000	1,731.0000	2.913	0	0	0
20/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,871.0000	1,815.0000	(2.993)	0	0	0
20/11/2007	R201	2008/02/07			Bond Future	8.2580	8.2980	0.484	0.0000	0.0000	910
20/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	306.0000	264.0000	(13.725)	0	0	0
20/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,012.0000	3,179.0000	5.544	0	0	0
20/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	116.0000	96.0000	(17.241)	0	0	0
20/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	40.0000	32.0000	(20.000)	0	0	0
20/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,186.0000	4,376.0000	4.539	0	0	0
20/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,497.0000	5,698.0000	3.657	0	0	0
20/11/2007	R201	2008/05/02			Bond Future	8.1230	8.1630	0.492	0.0000	0.0000	0
20/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	983.0000	1,046.0000	6.409	0	0	0
20/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,900.0000	2,758.0000	(4.897)	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
20/11/2007	R201	2008/08/07			Bond Future	8.0070	8.0470	0.500	0.0000	0.0000	0
20/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,159.0000	2,054.0000	(4.863)	0	0	0
20/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,194.0000	2,290.0000	4.376	0	0	0
20/11/2007	R203	2008/02/07			Bond Future	8.1050	8.1450	0.494	0.0000	0.0000	0
20/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	271.0000	231.0000	(14.760)	0	0	0
20/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,382.0000	4,605.0000	5.089	0	0	0
20/11/2007	R203	2008/05/02			Bond Future	7.9950	8.0350	0.500	0.0000	0.0000	0
20/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,130.0000	1,219.0000	7.876	0	0	0
20/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,788.0000	2,615.0000	(6.205)	0	0	0
20/11/2007	R203	2008/08/07			Bond Future	7.9000	7.9560	0.709	0.0000	0.0000	0
20/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,345.0000	1,194.0000	(11.227)	0	0	0
20/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,325.0000	2,537.0000	9.118	0	0	0
20/11/2007	R204	2008/02/07			Bond Future	8.1010	8.1410	0.494	0.0000	0.0000	3,331
20/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,998.0000	5,215.0000	4.342	0	0	0
20/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	608.0000	541.0000	(11.020)	0	0	0
20/11/2007	R204	2008/05/02			Bond Future	8.0010	8.0410	0.500	0.0000	0.0000	0
20/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,226.0000	1,323.0000	7.912	0	0	0
20/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,966.0000	2,781.0000	(6.237)	0	0	0
20/11/2007	R204	2008/08/07			Bond Future	7.9160	7.9560	0.505	0.0000	0.0000	0
20/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,378.0000	2,545.0000	7.023	0	0	0
20/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,205.0000	1,093.0000	(9.295)	0	0	0
20/11/2007	R206	2008/02/07			Bond Future	8.2980	8.3380	0.482	0.0000	0.0000	0
20/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,731.0000	2,878.0000	5.383	0	0	0
20/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	224.0000	192.0000	(14.286)	0	0	0
20/11/2007	R206	2008/05/02			Bond Future	8.1540	8.1940	0.491	0.0000	0.0000	0
20/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,097.0000	1,173.0000	6.928	0	0	0
20/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,519.0000	1,419.0000	(6.583)	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
20/11/2007	R206	2008/08/07			Bond Future	8.0260	8.0660	0.498	0.0000	0.0000	0
20/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,607.0000	1,520.0000	(5.414)	0	0	0
20/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,718.0000	1,802.0000	4.889	0	0	0
20/11/2007	R207	2008/02/07			Bond Future	8.0860	8.1260	0.495	0.0000	0.0000	0
20/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	248.0000	207.0000	(16.532)	0	0	0
20/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,622.0000	4,870.0000	5.366	0	0	0
20/11/2007	R207	2008/05/02			Bond Future	7.9950	8.0350	0.500	0.0000	0.0000	0
20/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,057.0000	2,867.0000	(6.215)	0	0	0
20/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,238.0000	1,336.0000	7.916	0	0	0
20/11/2007	R207	2008/08/07			Bond Future	7.9170	7.9570	0.505	0.0000	0.0000	0
20/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,331.0000	1,456.0000	9.391	0	0	0
20/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,925.0000	1,763.0000	(8.416)	0	0	0
20/11/2007	R209	2008/02/07			Bond Future	7.6330	7.6530	0.262	0.0000	0.0000	6,590
20/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	251.0000	225.0000	(10.359)	0	0	0
20/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,000.0000	7,174.0000	2.486	0	0	0
20/11/2007	R209	2008/05/02			Bond Future	7.5650	7.5850	0.264	0.0000	0.0000	0
20/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,090.0000	2,160.0000	3.349	0	0	0
20/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,932.0000	3,800.0000	(3.357)	0	0	0
20/11/2007	R209	2008/08/07			Bond Future	7.5060	7.5260	0.266	0.0000	0.0000	0
20/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	555.0000	605.0000	9.009	0	0	0
20/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,993.0000	2,839.0000	(5.145)	0	0	0
20/11/2007	TRT1	2008/02/07			Index Future	261.9550	261.4170	(0.205)	0.0000	0.0000	0
20/11/2007	TRT1	2008/05/02			Index Future	268.4470	267.8960	(0.205)	0.0000	0.0000	0
20/11/2007	TRT1	2008/08/07			Index Future	276.6100	276.2040	(0.147)	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
20/11/2007	TRT1 2008/11/06			Index Future	283.2980	282.7190	(0.204)	0.0000	0.0000	400
Grand Total:										87,181